

Report Type: Nominee Report

Year (Annual Report only):

Date of Appointment:

Date of Termination:

Executive Branch Personnel Public Financial Disclosure Report (OGE Form 278e)

Filer's Information

Feinberg, Stephen Andrew

Deputy Secretary, DoD - Department of Defense

Other Federal Government Positions Held During the Preceding 12 Months:

None

Names of Congressional Committees Considering Nomination:

- Committee on Armed Services
-

Electronic Signature - I certify that the statements I have made in this form are true, complete and correct to the best of my knowledge.

/s/ Feinberg, Stephen Andrew [electronically signed on 02/08/2025 by Feinberg, Stephen Andrew in Integrity.gov]

Agency Ethics Official's Opinion - On the basis of information contained in this report, I conclude that the filer is in compliance with applicable laws and regulations (subject to any comments below).

/s/ Irvine, Danica, Certifying Official [electronically signed on 02/18/2025 by Irvine, Danica in Integrity.gov]

Other review conducted by

/s/ Sheehan, Devon Romig, Ethics Official [electronically signed on 02/18/2025 by Sheehan, Devon Romig in Integrity.gov]

/s/ Sheehan, Devon Romig, Screener [electronically signed on 02/18/2025 by Sheehan, Devon Romig in Integrity.gov]

U.S. Office of Government Ethics Certification

/s/ Apol, David, Certifying Official [electronically signed on 02/18/2025 by Apol, David in Integrity.gov]

1. Filer's Positions Held Outside United States Government

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
1	299 Credit Finance Holdings LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer, President and Chairman	11/2010	11/2024
2	A4 Fund Management Inc.	New York, New York	Corporation	Director, Chief Executive Officer and President	10/2003	Present
3	Cerberus Executive Cayman GP, LLC	New York, New York	Limited Liability Company	Managing Member	9/2014	Present
4	Cerberus Executive, LLC	New York, New York	Limited Liability Company	Managing Member	1/2010	Present
5	Cerberus Frontier Holdings LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2024	Present
6	Cerberus Frontier Private Equity Associates L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	8/2019	Present
7	Cerberus FS Partners GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	4/2018	Present
8	Cerberus FSBA Corporate Credit Fund SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2020	Present
9	Cerberus FSBA Corporate Credit GP, LLC	New York, New York	Limited Liability Company	Managing Member	8/2020	Present
10	Cerberus FSBA Holdings LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and President	3/2010	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
11	Cerberus FSBA Levered LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and President	11/2016	Present
12	Cerberus FSBA Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2016	Present
13	Cerberus Global Investment Advisors, LLC	New York, New York	Limited Liability Company	Senior Managing Director	3/2002	Present
14	Cerberus Global Investments, LLC	New York, New York	Limited Liability Company	Senior Managing Director	11/2023	Present
15	Cerberus Global Multi Strategy Residential GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	7/2018	Present
16	Cerberus Global Multi Strategy Residential Institutional, Inc.	New York, New York	Corporation	Director	8/2019	Present
17	Cerberus Global Multi Strategy Residential Overseas, Inc.	New York, New York	Corporation	Director	8/2018	Present
18	Cerberus Global NPL AIV Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2019	Present
19	Cerberus Global NPL Associates II, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2022	Present
20	Cerberus Global NPL Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	1/2018	Present
21	Cerberus Global Private Equity Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	8/2018	Present
22	Cerberus Global Residential Credit GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2023	Present
23	Cerberus Global Residential Loan Strategy GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	7/2018	Present
24	Cerberus Global Residential Loan Strategy Institutional, Inc.	New York, New York	Corporation	Director	8/2018	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
25	Cerberus Global Residential Loan Strategy Overseas, Inc.	New York, New York	Corporation	Director	8/2018	Present
26	Cerberus Global Residential Loan Strategy Overseas, Inc. - 2019	New York, New York	Corporation	Director	2/2019	Present
27	Cerberus Global Residential Mortgage Associates, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	8/2014	Present
28	Cerberus Global Residential Multi-Strategy GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2024	Present
29	Cerberus GOHL GP, LLC	Caymen Islands, Outside U.S.	Limited Liability Company	Managing Member	7/2018	Present
30	Cerberus Global Servicing Holdings, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director and Chairman	4/2019	Present
31	Cerberus GSI Europe SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2015	Present
32	Cerberus HH SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
33	Cerberus Homes Fund GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	9/2017	Present
34	Cerberus IC NPL Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	8/2018	Present
35	Cerberus ICQ GP LLC	New York, New York	Limited Liability Company	Director and Managing Member	7/2016	Present
36	Cerberus ICQ Holdings GP LLC	New York, New York	Limited Liability Company	Director and Managing Member	5/2016	Present
37	Cerberus ICQ Offshore GP LLC	New York, New York	Limited Liability Company	Director and Managing Member	5/2016	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
38	Cerberus ICQ Offshore Levered GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	10/2015	Present
39	Cerberus Income Levered GP, LLC	New York, New York	Limited Liability Company	Managing Member	10/2023	Present
40	Cerberus Income Levered Holdings GP, LLC	New York, New York	Limited Liability Company	Managing Member	8/2022	Present
41	Cerberus Income Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2022	Present
42	Cerberus Institutional AIV Associates AEN, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2020	Present
43	Cerberus Institutional AIV Associates CAL II, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2020	Present
44	Cerberus Institutional AIV Associates GSI, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2020	Present
45	Cerberus Institutional AIV Associates III, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2020	Present
46	Cerberus Institutional AIV Associates VII, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2021	Present
47	Cerberus Institutional Associates (America), L.L.C.	New York, New York	Limited Liability Company	Managing Member	7/2001	Present
48	Cerberus Institutional Associates ACDC II, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2021	Present
49	Cerberus Institutional Associates ACDC, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	3/2020	Present
50	Cerberus Institutional Associates AD, L.L.C.	New York, New York	Limited Liability Company	Managing Member	2/2014	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
51	Cerberus Institutional Associates AEN, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	11/2015	Present
52	Cerberus Institutional Associates AN, L.L.C.	New York, New York	Limited Liability Company	Managing Member	2/2014	Present
53	Cerberus Institutional Associates CAL II, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	5/2016	Present
54	Cerberus Institutional Associates CDP IC, L.L.C.	New York, New York	Limited Liability Company	Managing Member	7/2013	Present
55	Cerberus Institutional Associates CP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	6/2013	Present
56	Cerberus Institutional Associates CT II, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	3/2015	Present
57	Cerberus Institutional Associates CT, L.L.C.	New York, New York	Limited Liability Company	Managing Member	7/2013	Present
58	Cerberus Institutional Associates DH, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2016	Present
59	Cerberus Institutional Associates GSI, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	12/2014	Present
60	Cerberus Institutional Associates HH, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2013	Present
61	Cerberus Institutional Associates II, L.L.C.	New York, New York	Limited Liability Company	Managing Member	9/2011	Present
62	Cerberus Institutional Associates II, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	8/2014	Present
63	Cerberus Institutional Associates III, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	2/2015	Present
64	Cerberus Institutional Associates MA, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2013	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
65	Cerberus Institutional Associates OT, L.L.C.	New York, New York	Limited Liability Company	Managing Member	7/2013	Present
66	Cerberus Institutional Associates PW, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2014	Present
67	Cerberus Institutional Associates SC II AIV, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2020	Present
68	Cerberus Institutional Associates SC II, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	3/2015	Present
69	Cerberus Institutional Associates SC III AIV, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2019	Present
70	Cerberus Institutional Associates SC III, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	11/2018	Present
71	Cerberus Institutional Associates SC, L.L.C.	New York, New York	Limited Liability Company	Managing Member	9/2012	Present
72	Cerberus Institutional Associates SMRS, L.L.C.	New York, New York	Limited Liability Company	Managing Member	10/2013	Present
73	Cerberus Institutional Associates VII, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	2/2019	Present
74	Cerberus Institutional Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	6/1998	Present
75	Cerberus Institutional Associates, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	8/2014	Present
76	Cerberus Institutional International Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	7/2007	Present
77	Cerberus Institutional International Management Company, LLC	New York, New York	Limited Liability Company	Managing Member	9/2008	Present
78	Cerberus Institutional Management II, LLC	New York, New York	Limited Liability Company	Managing Member	10/2001	Present

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79	Cerberus Institutional Overseas IV, Ltd.	Bahamas, Outside U.S.	Corporation	Director	9/2006	Present
80	Cerberus Institutional SP IV, Inc.	New York, New York	Corporation	Director and President	10/2006	Present
81	Cerberus Institutional SP V-II, Inc.	New York, New York	Corporation	Director and President	4/2012	Present
82	Cerberus Iron Horse Holdings, LLC	New York, New York	Limited Liability Company	Managing Member	10/2017	Present
83	Cerberus Japan Advisors, Inc.	New York, New York	Corporation	Director, President, Secretary and Treasurer	5/1998	Present
84	Cerberus Japan Investments LLC	New York, New York	Limited Liability Company	President	4/2003	Present
85	Cerberus Japan K.K.	Japan, Outside U.S.	Corporation	Director	4/1998	Present
86	Cerberus JL Limited	United Kingdom, Outside U.S.	Corporation	Director	9/2005	Present
87	Cerberus KBS GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	10/2019	Present
88	Cerberus Kingston Infrastructure Partners I GP Investments LLC	New York, New York	Limited Liability Company	Managing Member	12/2023	Present
89	Cerberus Kingston Infrastructure Partners Management Investments LLC	New York, New York	Limited Liability Company	Managing Member	12/2023	Present
90	Cerberus Komagata LDC	Cayman Islands, Outside U.S.	Company	Director	4/2001	Present
91	Cerberus KRS Levered LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2014	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
92	Cerberus KRS Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	6/2014	Present
93	Cerberus Levered IV Holdings LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2014	Present
94	Cerberus Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Managing Member	8/2010	Present
95	Cerberus Levered Opportunities II GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	8/2012	Present
96	Cerberus Levered Opportunities III GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	9/2015	Present
97	Cerberus Levered Opportunities Master Fund II GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	8/2012	Present
98	Cerberus Levered Opportunities V GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	3/2022	Present
99	Cerberus Levered V Holdings LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2024	Present
100	Cerberus LF XVII LLC	New York, New York	Limited Liability Company	Director and Managing Member	12/2016	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
101	Cerberus LFGP XIX, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	6/2017	Present
102	Cerberus LFGP XVIII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2017	Present
103	Cerberus LFGP XX, LLC	New York, New York	Limited Liability Company	Managing Member	10/2017	Present
104	Cerberus LFGP XXI, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2017	Present
105	Cerberus LFGP XXII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	3/2018	Present
106	Cerberus LFGP XXIII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2018	Present
107	Cerberus LFGP XXIV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2018	Present
108	Cerberus LFGP XXIX, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2020	Present
109	Cerberus LFGP XXV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2018	Present
110	Cerberus LFGP XXVI, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2019	Present
111	Cerberus LFGP XXVII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	12/2019	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
112	Cerberus LFGP XXVIII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2020	Present
113	Cerberus LFGP XXX, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	12/2020	Present
114	Cerberus LFGP XXXI, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	3/2021	Present
115	Cerberus LFGP XXXII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2021	Present
116	Cerberus LFGP XXXIII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	7/2021	Present
117	Cerberus LFGP XXXIV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2021	Present
118	Cerberus LFGP XXXIX, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2023	Present
119	Cerberus LFGP XXXV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2021	Present
120	Cerberus LFGP XXXVI, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2021	Present
121	Cerberus LFGP XXXVIII, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2022	Present
122	Cerberus Loan Funding XL, LLC	New York, New York	Limited Liability Company	Senior Managing Director	3/2023	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
123	Cerberus Loan Funding XLI, LLC	New York, New York	Limited Liability Company	Senior Managing Director	4/2023	Present
124	Cerberus Loan Funding XLII, LLC	New York, New York	Limited Liability Company	Senior Managing Director	9/2023	Present
125	Cerberus Loan Funding XLIII, LLC	New York, New York	Limited Liability Company	Senior Managing Director	11/2023	Present
126	Cerberus Loan Funding XLIX, LLC	New York, New York	Limited Liability Company	Senior Managing Director	10/2024	Present
127	Cerberus Loan Funding XLV, LLC	New York, New York	Limited Liability Company	Senior Managing Director	2/2024	Present
128	Cerberus Loan Funding XLVII, LLC	New York, New York	Limited Liability Company	Senior Managing Director	5/2024	Present
129	Cerberus Loan Funding XLVIII, LLC	New York, New York	Limited Liability Company	Senior Managing Director	8/2024	Present
130	Cerberus Management GP, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	1/2017	Present
131	Cerberus Manitou Residential Loan Fund GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	11/2019	Present
132	Cerberus MG GP, LLC	New York, New York	Limited Liability Company	Managing Member	10/2013	Present
133	Cerberus MLE GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2024	Present
134	Cerberus MN GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	9/2019	Present
135	Cerberus N-1 Funding LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	5/2012	Present
136	Cerberus NB Levered I LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2022	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
137	Cerberus NB Levered Opportunities I GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2022	Present
138	Cerberus ND Credit Holdings LLC	New York, New York	Limited Liability Company	Board of Managers	9/2017	Present
139	Cerberus ND Credit Manager, LLC	New York, New York	Limited Liability Company	Managing Member	6/2017	Present
140	Cerberus ND Levered LLC	New York, New York	Limited Liability Company	Board of Managers, Chief Executive Officer and Chairman	9/2017	Present
141	Cerberus NJ Credit Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	1/2012	Present
142	Cerberus NJ Credit Opportunities II-X GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	7/2024	Present
143	Cerberus North Partners Advisory GP, LLC	New York, New York	Limited Liability Company	Managing Member	1/2021	Present
144	Cerberus Offshore Levered IV Holdings GP LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2019	Present
145	Cerberus Offshore Levered IV Holdings LP	New York, New York	Limited Partnership	Managing Member	9/2019	Present
146	Cerberus Offshore Levered IV LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2019	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
147	Cerberus Offshore Levered Opportunities III GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	11/2015	Present
148	A4 Funding Corp	NEW YORK, New York	Corporation	Director, Chief Executive Officer and President	10/2003	Present
149	Ableco Family, LLC	New York, New York	Limited Liability Company	Managing Member	1/1999	Present
150	Ableco, L.L.C.	New York, New York	Limited Liability Company	Director, Chief Executive Officer, President and Chairman	4/1997	11/2024
151	Albany Ranch LLC	NEW YORK, New York	Limited Liability Company	Managing Member	9/2005	Present
152	Albertsons Companies, Inc.	NEW YORK, New York	Corporation	Director	10/2024	Present
153	BAWAG Investor Holdings Ltd	Cayman Islands, Outside U.S.	Corporation	Officer	11/2012	Present
154	Buffalo Horn Properties LLC	NEW YORK, New York	Limited Liability Company	Managing Member	11/2004	Present
155	CAL I GP Holdings LLC	NEW YORK, New York	Limited Liability Company	Director	11/2012	Present
156	CAL I GP LLC	New York, New York	Limited Liability Company	Managing Member	11/2012	Present
157	CAL II GP LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and President	4/2014	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
158	CB Aggregator LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	7/2021	Present
159	CBF GP Holdings, LLC	New York, New York	Limited Liability Company	Senior Managing Director and Managing Member	12/2017	Present
160	CBF Manager, L.P.	New York, New York	Limited Partnership	Senior Managing Director	12/2017	Present
161	CBF Offshore GP Holdings, LLC	New York, New York	Limited Liability Company	Officer, Managing Member	12/2017	Present
162	CBF Senior Loan Fund A GP, LLC	New York, New York	Limited Liability Company	Managing Member	2/2015	Present
163	CBF-D Manager, LLC	New York, New York	Limited Liability Company	Managing Member	6/2018	Present
164	CC Overseas SP, Inc.	NEW YORK, New York	Corporation	Director	12/2017	Present
165	CC Solutions II US, Inc.	NEW YORK, New York	Corporation	Director	12/2019	Present
166	CC Solutions Overseas II SP Extension, Inc.	NEW YORK, New York	Corporation	Director	1/2021	Present
167	CC Solutions Overseas II SP, Inc.	NEW YORK, New York	Corporation	Director	12/2019	Present
168	CC Solutions Overseas SP, Inc.	NEW YORK, New York	Corporation	Director	8/2018	Present
169	CC Solutions US, Inc.	NEW YORK, New York	Corporation	Director	8/2018	Present
170	CC US, Inc.	NEW YORK, New York	Corporation	Director	12/2017	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
171	CCFK Holdings, LLC	NEW YORK, New York	Limited Liability Company	Director	3/2017	Present
172	CCRESP GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	5/2020	Present
173	Cerberus Offshore Levered Opportunities IV GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	1/2019	Present
174	Cerberus Offshore Levered Opportunities V GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2022	Present
175	Cerberus Offshore Levered V Holdings GP LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2024	Present
176	Cerberus Offshore Levered V LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2022	Present
177	Cerberus Offshore Unlevered Opportunities IV GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2019	Present
178	Cerberus Offshore Unlevered Opportunities V GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2022	Present
179	Cerberus Onshore II CLO LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	1/2014	7/2019
180	Cerberus Onshore II CLO-2 LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	12/2014	Present
181	Cerberus Onshore Levered II LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	10/2012	Present

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182	Cerberus Onshore Levered III LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	3/2016	Present
183	Cerberus Onshore Levered IV LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and Chairman	7/2019	Present
184	Cerberus Onshore Levered V LLC	New York, New York	Limited Liability Company	Managing Member	4/2022	Present
185	Cerberus OT Partners II Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	7/2018	Present
186	Cerberus OT Partners II SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	12/2018	Present
187	Cerberus PEM GP, LLC	New York, New York	Limited Liability Company	Officer and Managing Member	10/2013	Present
188	Cerberus PEM SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
189	Cerberus PNC Funding LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	3/2015	Present
190	Cerberus PSERS GP, LLC	New York, New York	Limited Liability Company	Director and Managing Member	11/2016	Present
191	Cerberus PSERS Levered LLC	New York, New York	Limited Liability Company	Director (11/2015), Chief Executive Officer, Chairman and Managing Member	6/2015	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
192	Cerberus PSERS Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	6/2015	Present
193	Cerberus PSL GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	9/2014	Present
194	Cerberus PSL Manager, LLC	New York, New York	Limited Liability Company	Managing Member	11/2014	Present
195	Cerberus PW SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
196	Cerberus Real Estate Capital Management, LLC	New York, New York	Limited Liability Company	Managing Member	2/2003	Present
197	Cerberus Real Estate Debt Fund AIV GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2021	Present
198	Cerberus Real Estate Debt Fund GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	1/2018	Present
199	Cerberus Real Estate Debt Fund GP, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	10/2017	Present
200	Cerberus Real Estate Debt Fund II GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	9/2021	Present
201	Cerberus Real Estate Debt, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	2/2018	Present
202	Cerberus Real Estate GP III, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2012	Present
203	Cerberus Real Estate GP IV, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2015	Present
204	Cerberus Real Estate GP V, L.L.C.	New York, New York	Limited Liability Company	Managing Member	6/2019	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
205	Cerberus Real Estate GP VI, L.L.C.	New York, New York	Limited Liability Company	Managing Member	1/2022	Present
206	Cerberus Real Estate GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	2/2003	Present
207	Cerberus Redwood Levered A II LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	10/2022	Present
208	Cerberus Redwood Levered A LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2016	Present
209	Cerberus Redwood Levered B II LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	10/2022	Present
210	Cerberus Redwood Levered B LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2016	Present
211	Cerberus Redwood Levered Opportunities GP A, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	1/2024	Present
212	Cerberus Redwood Levered Opportunities GP B, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	1/2024	Present
213	Cerberus Residential Income Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	9/2019	Present
214	Cerberus Residential Opportunity GP, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	5/2017	Present
215	Cerberus Residential Opportunity Institutional, Inc.	New York, New York	Corporation	Director	7/2017	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
216	Cerberus Residential Opportunity Overseas, Inc.	New York, New York	Corporation	Director	7/2017	Present
217	Cerberus RM Associates, Ltd.	Cayman Island, Outside U.S.	Corporation	Director	2/2019	Present
218	Cerberus RMBS Associates II, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2013	Present
219	Cerberus RMBS Associates II, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	8/2014	Present
220	Cerberus RMBS Associates III, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2013	Present
221	Cerberus RMBS Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	8/2010	Present
222	Cerberus RMBS Employees, LLC	New York, New York	Limited Liability Company	Manager	8/2011	Present
223	Cerberus RMBS Management, LLC	New York, New York	Limited Liability Company	Managing Member	10/2021	Present
224	Cerberus RPL FoO GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	8/2023	Present
225	Cerberus RR Levered LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	10/2021	Present
226	Cerberus RR Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	10/2021	Present
227	Cerberus SC II SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2015	Present
228	Cerberus SC SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
229	Cerberus SFR FoO GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	8/2023	Present
230	Cerberus SFR GP, LLC	New York, New York	Limited Liability Company	Managing Member	7/2018	Present
231	Cerberus SFR Opp GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2020	Present
232	Cerberus SFR QF GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	10/2020	Present
233	Cerberus SFR Venture GP, L.L.C	New York, New York	Limited Liability Company	Managing Member	9/2023	Present
234	Cerberus SFR Venture Partners GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	9/2023	Present
235	Cerberus Shelf 1, L.L.C.	New York, New York	Limited Liability Company	Managing Member	9/2017	Present
236	Cerberus ShelterLogic Holdings, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	6/2020	Present
237	Cerberus Siguler Guff GP, LLC	New York, New York	Limited Liability Company	Managing Member	7/2013	Present
238	Cerberus SKY GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	2/2019	Present
239	Cerberus SL GP LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and President	2/2015	Present
240	Cerberus Sleep Aggregator GP LLC	New York, New York	Limited Liability Company	Sole Member	9/2021	Present
241	Cerberus Sleep GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	7/2021	Present
242	Cerberus Sonoran NPL AIV Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2019	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
243	Cerberus Sonoran NPL Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	4/2018	Present
244	Cerberus South American Investments, LLC	New York, New York	Limited Liability Company	Officer and Senior Managing Director	11/2023	Present
245	Cerberus SP Limited	United Kingdom, Outside U.S.	Corporation	Director	9/2005	Present
246	Cerberus Sparta GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2021	Present
247	Cerberus Special Situations Manager, LLC	New York, New York	Limited Liability Company	Managing Member	6/2024	Present
248	Cerberus StepStone Credit Manager, LLC	New York, New York	Limited Liability Company	Managing Member	3/2018	Present
249	Cerberus Strategic Supply Chain GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2023	Present
250	Cerberus Supply Chain GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2021	Present
251	Cerberus Supply Chain Opportunities GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	8/2022	Present
252	Cerberus SWC Levered II LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	7/2016	Present
253	Cerberus SWC Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	6/2014	Present
254	Cerberus SWC Loan Opportunities II GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2020	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
255	Cerberus Thailand LLC	New York, New York	Limited Liability Company	Managing Member	8/2000	Present
256	Cerberus Tiger Senior Loan Fund GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2024	Present
257	Cerberus 17 RM AB Holdco, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	3/2018	Present
258	Cerberus 17 RM Associates IV, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	2/2017	Present
259	Cerberus 17 RM CD Holdco, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	3/2018	Present
260	Cerberus Transport LLC	New York, New York	Limited Liability Company	Managing Member	1/2025	Present
261	Cerberus 1776 Associates, LLC	New York, New York	Limited Liability Company	Managing Member	8/2019	Present
262	Cerberus 1776 Fund SPV, LLC	New York, New York	Limited Liability Company	Managing Member	8/2019	Present
263	Cerberus 20 RM A/B Holdco, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	11/2019	Present
264	Cerberus UK Management Limited	United Kingdom, Outside U.S.	Corporation	Director	9/2005	Present
265	Cerberus 20 RM Associates, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	11/2019	Present
266	Cerberus 2112 Credit Holdings LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	7/2020	Present
267	Cerberus US Servicing LLC	New York, New York	Limited Liability Company	Managing Member	9/2017	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
268	Cerberus Vapor Holdings, LLC	New York, New York	Limited Liability Company	Officer and Managing Director of the Board of Managers	8/2016	Present
269	Cerberus Ventures One GP, LLC	New York, New York	Limited Liability Company	Managing Member	2/2024	Present
270	CIP VI Overseas SP, Inc.	New York, New York	Limited Liability Company	Director	3/2015	Present
271	CIP VI US, Inc.	New York, New York	Corporation	Director	3/2015	Present
272	CIREP Centre Street GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	1/2021	Present
273	CIREP Centre Street II GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2022	Present
274	CIREP IV Overseas SP, Inc.	New York, New York	Corporation	Director and President	5/2015	Present
275	Cerberus 2112 Levered LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and President	2/2020	Present
276	Cerberus 2112 Loan Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	2/2020	Present
277	Cerberus 9990 Levered Holdings LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2023	Present
278	CIREP IV Overseas SP, Inc. – 2019	New York, New York	Corporation	Director	2/2019	Present
279	Cerberus 9990 Levered LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2023	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
280	Cerberus 9990 Levered MM, LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	3/2024	Present
281	Cerberus 9990 Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2023	Present
282	Cerberus ACDC Sidecar Associates, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	1/2024	Present
283	Cerberus ACDC SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	4/2020	Present
284	Cerberus AD Residential Credit GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	6/2024	Present
285	Cerberus AD SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
286	Cerberus AIR GP, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	11/2018	Present
287	CIREP IV US, Inc.	New York, New York	Corporation	Director and President	5/2015	Present
288	Cerberus All-Weather Credit Opportunities Associates, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	4/2022	Present
289	Cerberus AMIST Levered LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2022	Present
290	Cerberus AMIST Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2022	Present
291	CIREP VI Overseas SFR, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2022	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
292	Cerberus AN SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2014	Present
293	Cerberus AOZ Loan Opportunities GP, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Chief Executive Officer and Chairman	9/2019	Present
294	Cerberus APS Levered Opportunities GP, LLC	New York, New York	Limited Liability Company	Managing Member	8/2021	Present
295	Cerberus Asia Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	1/1999	Present
296	Cerberus Asia Capital Management II, LLC	New York, New York	Limited Liability Company	Managing Member	7/2017	Present
297	CIREP VI Overseas SP, Inc. – 2019	New York, New York	Corporation	Director	2/2019	Present
298	Cerberus Asia Capital Management LLC	New York, New York	Limited Liability Company	Managing Member	11/1999	Present
299	Cerberus ASRS Credit Opportunities Manager, LLC	New York, New York	Limited Liability Company	Managing Member	12/2012	Present
300	Cerberus ASRS Funding LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	12/2012	Present
301	Cerberus ASRS Holdings LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	12/2012	Present
302	COL 1 GP Inc.	New York, New York	Corporation	Director, Chief Executive Officer and President	8/2011	Present
303	Cerberus Associates Holdings, LLC	New York, New York	Limited Liability Company	Managing Member	4/2015	Present
304	Cerberus Associates II, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2009	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
305	Cerberus Associates II, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	8/2014	Present
306	Cerberus Associates SPV, LLC	New York, New York	Limited Liability Company	Managing Member	5/2015	Present
307	Cerberus Associates, L.P.	New York, New York	Limited Partnership	General Partner	12/1992	Present
308	Cerberus AUS Levered Holdings III LLC	New York, New York	Limited Liability Company	Managing Member	5/2018	Present
309	Cerberus AUS Levered III LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer, President and Managing Member	7/2018	Present
310	COL I GP Holdings LLC	New York, New York	Limited Liability Company	Director	9/2011	Present
311	Cerberus AUS Levered Opportunities Master Fund GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2012	Present
312	Cerberus AUS SA Levered Opportunities Master Fund GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2018	Present
313	Cerberus Business Finance Agency, LLC	New York, New York	Limited Liability Company	Managing Member	2/2018	Present
314	Cerberus Business Finance, LLC	New York, New York	Limited Liability Company	Managing Member and Senior Managing Director	12/2010	Present
315	Cerberus C-1 Levered II LLC	New York, New York	Limited Liability Company	Chief Executive Officer, Chairman and Managing Member	6/2022	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
316	Cerberus C-1 Levered LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	1/2020	Present
317	Cerberus C-1 Levered Opportunities GP, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Chief Executive Officer and Chairman	6/2019	Present
318	Cerberus CAL III Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	5/2019	Present
319	COL II GP Holdings LLC	New York, New York	Limited Liability Company	Director	10/2012	Present
320	Cerberus CAL IV Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	10/2022	Present
321	Cerberus CAL Strategic Partners GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2023	Present
322	Cerberus California, LLC	New York, New York	Limited Liability Company	Managing Member	11/2007	Present
323	COL II GP Inc.	New York, New York	Corporation	Director, Chief Executive Officer and President	10/2012	Present
324	Cerberus Canister GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	10/2019	Present
325	Cerberus Capital Chicago, LLC	New York, New York	Limited Liability Company	Senior Managing Director	7/2008	Present
326	Cerberus Capital Florida LLC	New York, New York	Limited Liability Company	Senior Managing Director	11/2023	Present
327	Cerberus Capital Management II, L.P.	New York, New York	Limited Partnership	Senior Managing Director	1/2007	Present
328	Cerberus Capital Management III, LLC	New York, New York	Limited Liability Company	Senior Managing Director	8/2018	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
329	Cerberus Capital Management, L.P.	New York, New York	Limited Partnership	Senior Managing Director	1/2007	Present
330	Cerberus Cavalier Credit GP, LLC	New York, New York	Limited Liability Company	Managing Member	10/2017	Present
331	Cerberus Cavalier GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2023	Present
332	Cerberus Cavaliers Levered II LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	12/2019	Present
333	Cerberus Cavaliers Levered LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2018	Present
334	Cerberus Cavaliers Levered Loan Opportunities Fund, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2017	Present
335	Cerberus CBSF Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	8/2018	Present
336	Cerberus CDP IC SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
337	Cerberus CLF XLV Holdings, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	2/2024	Present
338	Cerberus CLF XLVII Holdings, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2024	Present
339	Cerberus CLF XLVIII Holdings, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2024	Present
340	Cerberus Cloud GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2021	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
341	Cerberus CMBS Associates B, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2022	Present
342	Cerberus CMBS Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/2012	Present
343	Cerberus CMBS Parallel Fund GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2020	Present
344	Cerberus CMBS-1 GP, LLC	New York, New York	Limited Liability Company	Managing Member	9/2012	Present
345	Cerberus CMBS-1 Investor, LLC	New York, New York	Limited Liability Company	Managing Member	11/2012	Present
346	Cerberus Co-Issuer XIX LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	6/2017	Present
347	Cerberus Co-Issuer XVI LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2016	Present
348	Cerberus Co-Issuer XVII LLC	New York, New York	Limited Liability Company	Director, Chief Executive Officer and Chairman	12/2016	Present
349	Cerberus Co-Issuer XVIII LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	2/2017	Present
350	Cerberus Co-Issuer XX LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	10/2017	Present
351	Cerberus Co-Issuer XXI LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2017	Present
352	Cerberus Co-Issuer XXII LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	3/2018	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
353	Cerberus Co-Issuer XXIV LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	8/2018	Present
354	Cerberus Co-Issuer XXIX LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	12/2020	Present
355	COL III GP Holdings LLC	New York, New York	Limited Liability Company	Director	5/2016	Present
356	COL III GP Inc.	New York, New York	Corporation	Director, Chief Executive Officer and President	12/2015	Present
357	CRAI Manager LLC	New York, New York	Limited Liability Company	Managing Member	8/2008	Present
358	Craig Court, Inc.	New York, New York	Corporation	Director, President, Secretary and Treasurer	4/2016	Present
359	CRE Park Central GP, LLC	New York, New York	Limited Liability Company	Managing Member	10/2018	Present
360	CRE Travis GP, LLC	New York, New York	Limited Liability Company	Managing Member	5/2019	Present
361	CRESSC Centre Street GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	11/2024	Present
362	CSL Holdings GP LLC	New York, New York	Limited Liability Company	Managing Member	7/2014	Present
363	CSL Holdings II GP LLC	New York, New York	Limited Liability Company	Director	7/2016	Present
364	Dymas Capital Management Company, LLC	New York, New York	Limited Liability Company	Officer and Senior Managing Director	11/2023	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
365	Feinberg Family GP, L.P.	New York, New York	Limited Partnership	General Partner	6/2015	Present
366	Feinberg Family, LLC (inactive)	New York, New York	Limited Liability Company	Managing Member	10/1997	Present
367	Fiber Technology Holdings, LLC	New York, New York	Limited Liability Company	Officer	7/2024	Present
368	Horizon Distressed Research LLC	New York, New York	Limited Liability Company	Managing Member	8/2015	Present
369	Kaamanen LFGP XLVI, LLC	New York, New York	Limited Liability Company	Senior Managing Director	3/2024	Present
370	Kidney Creek Farms LLC	New York, New York	Limited Liability Company	Managing Member	4/1999	Present
371	Madeleine L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/1995	Present
372	Middle States Institutional Investor, L.L.C.	New York, New York	Limited Liability Company	Managing Member	12/1999	Present
373	New CSB Acquisition LLC	New York, New York	Limited Liability Company	Managing Member	5/2002	Present
374	NYC 67th Street LLC	New York, New York	Limited Liability Company	Managing Member	1/2003	Present
375	October Farm Properties, LLC	New York, New York	Limited Liability Company	Managing Member	12/2012	Present
376	Old Stand Real Estate, LLC	New York, New York	Limited Liability Company	Managing Member	7/1997	Present
377	Partridge Hill Management LLC	New York, New York	Limited Liability Company	Manager	4/1996	Present
378	Partridge Hill Overseas Management, LLC	New York, New York	Limited Liability Company	Officer and Senior Managing Director	6/2015	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
379	Partridge Hill SPV Management, LLC	New York, New York	Limited Liability Company	Managing Member	5/2015	Present
380	Portfolio Consulting and Advisory Company, LLC	New York, New York	Limited Liability Company	Officer and Senior Managing Director	11/2023	Present
381	Promontoria CCF Equity GP LLC	New York, New York	Limited Liability Company	Managing Member	3/2024	Present
382	Promontoria Continental Equity GP LLC	New York, New York	Limited Liability Company	Managing Member	3/2024	Present
383	Promontoria IV Sire Lender L.P.	New York, New York	Limited Partnership	Managing Member	1/2021	Present
384	Promontoria Sacher II Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	1/2007	Present
385	Promontoria Ursus LDC	Cayman Islands, Outside U.S.	Corporation	Director	1/2007	Present
386	R2 Advisors, LLC	New York, New York	Limited Liability Company	Managing Member	6/2015	Present
387	RapidFlight Holdings, LLC	New York, New York	Limited Liability Company	Managing Member	4/2021	Present
388	RapidFlight Parent, LLC	New York, New York	Limited Liability Company	Managing Member	4/2021	Present
389	SF C12 Holdings LLC	New York, New York	Limited Liability Company	Managing Member	1/2016	Present
390	SF GP Holdings, L.L.C.	New York, New York	Limited Liability Company	Managing Member	6/2022	Present
391	SF Mortgage Holdings LLC	New York, New York	Limited Liability Company	Managing Member	3/2020	Present
392	SFR CM GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	10/2021	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
393	SFR Delos GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	3/2021	Present
394	S-H Japan GP Holdings III, LLC	New York, New York	Limited Liability Company	Managing Member	5/2015	Present
395	SRGL Dir Co, Ltd.	Cayman Islands, Outside U.S.	Corporation	Director	1/2007	Present
396	Steward Investment Manager LLC	New York, New York	Limited Liability Company	Managing Member	6/2017	Present
397	Tracker Capital Management, LLC	New York, New York	Limited Liability Company	Managing Member	6/2017	Present
398	Cerberus Co-Issuer XXV LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2019	Present
399	Cerberus Co-Issuer XXVI LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	6/2021	Present
400	Cerberus Co-Issuer XXVII LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	12/2019	Present
401	Cerberus Co-Issuer XXVIII LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2021	Present
402	Cerberus Co-Issuer XXX LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2020	Present
403	Cerberus Co-Issuer XXXI LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	2/2021	Present
404	Cerberus Co-Issuer XXXII LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	3/2021	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
405	Cerberus Co-Issuer XXXIII LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	5/2021	Present
406	Cerberus Co-Issuer XXXIV LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	7/2021	Present
407	Cerberus Co-Issuer XXXV LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	9/2021	Present
408	Cerberus Co-Issuer XXXVI LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	10/2021	Present
409	Cerberus Concord GP, LLC	New York, New York	Limited Liability Company	Managing Member	7/2021	Present
410	Cerberus Core Plus GP, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	1/2018	Present
411	Cerberus Core Plus Overseas SP1, Inc.	New York, New York	Corporation	Director	9/2017	Present
412	Cerberus Corporate Credit Associates II, LLC	New York, New York	Limited Liability Company	Managing Member	10/2022	Present
413	Cerberus Corporate Credit Associates, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	12/2017	Present
414	Cerberus Corporate Credit Fund SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	12/2018	Present
415	Cerberus Corporate Credit Solutions Associates II, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	12/2019	Present
416	Cerberus Corporate Credit Solutions Associates, LLC	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	7/2018	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
417	Cerberus Corporate Credit Solutions Fund II SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	1/2020	Present
418	Cerberus Corporate Credit Solutions Fund SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	12/2018	Present
419	Cerberus CP SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
420	Cerberus CT SPV, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
421	Cerberus CTS Employees, L.L.C.	New York, New York	Limited Liability Company	Managing Member	4/2022	Present
422	Cerberus Dakota Lending LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2019	Present
423	Cerberus EDM Managing Member, LLC	New York, New York	Limited Liability Company	Managing Member	12/2023	Present
424	Cerberus Emerging Market Special Situations Associates, L.L.C.	New York, New York	Limited Liability Company	Managing Member	5/2020	Present
425	Cerberus Emerging Markets Private Equity Associates, L.L.C.	Cayman Islands, Outside U.S.	Limited Liability Company	Managing Member	8/2019	Present
426	Cerberus Equity Opportunities GP, L.L.C.	New York, New York	Limited Liability Company	Managing Member	6/2021	Present
427	Cerberus EU Levered Opportunities V GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2022	Present
428	Cerberus EU Levered V Holdings GP LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2022	Present

#	ORGANIZATION NAME	CITY, STATE	ORGANIZATION TYPE	POSITION HELD	FROM	TO
429	Cerberus EU Levered V LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2022	Present
430	Cerberus EU Unlevered Opportunities V GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	11/2022	Present
431	Cerberus EUF 1 GP, LLC	New York, New York	Limited Liability Company	Managing Member	5/2013	Present
432	Cerberus EUR 1 GP, LLC	New York, New York	Limited Liability Company	Chief Executive Officer and President	8/2014	Present
433	Cerberus European Associates VII, L.L.C.	New York, New York	Limited Liability Company	Managing Member	8/2020	Present
434	Cerberus Co-Issuer XXIII LLC	NEW YORK, New York	Limited Liability Company	Chief Executive Officer and Chairman	4/2018	Present
435	Cerberus Co-Issuer XV LLC	New York, New York, New York	Limited Liability Company	Chief Executive Officer and Chairman	7/2016	Present
436	Cerberus Co-Issuer XV LLC	NEW YORK, New York	Limited Liability Company	Chief Executive Officer and Chairman	7/2016	Present

2. Filer's Employment Assets & Income and Retirement Accounts

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1	Cerberus 17 RM Associates IV, Ltd. (GP of Cerberus 17 RM Fund, L.P.)	See Endnote	No		
1.1	Cerberus 17 RM Associates IV, Ltd., carried interest in Cerberus 17 RM Fund, L.P.	See Endnote	N/A		

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2	Cerberus 17 RM Fund, L.P.		No			
1.2.1	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,134
1.2.2	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.3	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
1.2.4	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$36,942
1.2.5	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,114
1.2.6	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,055
1.2.7	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,720
1.2.8	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$975
1.2.9	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$512
1.2.10	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$3,708
1.2.11	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,998
1.2.12	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,664
1.2.13	Towd Point Mortgage Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$297

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.14	Towd Point Mortgage Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.15	Towd Point Mortgage Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.16	Towd Point Asset Trust 2018-SL1 – Asset Backed Security – Student Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,680
1.2.17	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
1.2.18	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$544
1.2.19	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$497
1.2.20	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.21	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.22	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.23	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$689
1.2.24	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.25	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,153
1.2.26	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,333
1.2.27	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,296

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.28	Towd Point Master Trust 2019-MH1- Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,927
1.2.29	Towd Point Master Trust 2020-1- Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$344
1.2.30	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,496
1.2.31	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,050
1.2.32	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,296
1.2.33	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,073
1.2.34	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.35	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.36	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.37	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.38	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$238
1.2.39	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,586
1.2.40	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.41	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$452

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.42	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.43	FK Master Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,823
1.2.44	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$250,001 - \$500,000		\$5,001 - \$15,000
1.2.45	Towd Point Mortgage Trust	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$545
1.2.46	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.47	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.48	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$220
1.2.49	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.50	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.51	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,540
1.2.52	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.53	First Key Homes	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$670,288
1.2.54	First Key Homes	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$85,578
1.2.55	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,768

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.56	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$234
1.2.57	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$748
1.2.58	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,130
1.2.59	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$779
1.2.60	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,938
1.2.61	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,382
1.2.62	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,149
1.2.63	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,579
1.2.64	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,903
1.2.65	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,706
1.2.66	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,879
1.2.67	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,837
1.2.68	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,323
1.2.69	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,878

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.70	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$553
1.2.71	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,813
1.2.72	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,690
1.2.73	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,517
1.2.74	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
1.2.75	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
1.2.76	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.77	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.78	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.79	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.80	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
1.2.81	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
1.2.82	US Bank Account #1 (Institution #5) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
1.2.83	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.84	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.85	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,040
1.2.86	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,645
1.2.87	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
1.2.88	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$4,120
1.2.89	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,067
1.2.90	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,109
1.2.91	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,466
1.2.92	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,817
1.2.93	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,200
1.2.94	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,715
1.2.95	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,094
1.2.96	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,467
1.2.97	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$5,473

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.98	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,362
1.2.99	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,007
1.2.100	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
1.2.101	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
1.2.102	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$3,753
1.2.103	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,244
1.2.104	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,117
1.2.105	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,989
1.2.106	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,029
1.2.107	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,189
1.2.108	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,181
1.2.109	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,830
1.2.110	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$729
1.2.111	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,614

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1.2.112	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,910
1.2.113	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,126
1.2.114	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,004
1.2.115	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$665
1.2.116	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,161
1.2.117	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$424
1.2.118	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$866
1.2.119	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
1.2.120	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$743,298
2	Cerberus 1776 Associates, LLC (GP of Cerberus 1776 Fund, L.P.)	See Endnote	No			
2.1	Cerberus 1776 Associates, LLC, carried interest in Cerberus 1776 Fund, L.P.	See Endnote	N/A			
2.2	Cerberus 1776 Fund, L.P.		No			
2.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$2,501 - \$5,000
2.2.2	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,488
2.2.3	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.4	Frontier Communications Parent Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$168,378
2.2.5	Comscore Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.6	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,853
2.2.7	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,939
2.2.8	Cerberus Imagine US LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$40,674
2.2.9	Intelsat Luxembourg SA	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,476
2.2.10	Libbey Glass Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.11	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.12	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,211
2.2.13	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.14	Dynata, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,564
2.2.15	TPC Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,082
2.2.16	FullBeauty Brands Holding Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.17	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.18	Bright Bidco B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.19	Covis Finco S.A.R.L	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.20	Cablevision Lightpath – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,095
2.2.21	Coinbase Global Inc – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$375
2.2.22	Coruripe Netherlands BV – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,257
2.2.23	Dish Network Corp – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$817
2.2.24	Hlf Fin Sarl LLC/Herbali – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$734
2.2.25	Innophos Holdings Inc – Corporate Bonds - US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$28,720
2.2.26	Level 3 Financing, Inc. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$42,344
2.2.27	Northwest Fiber LLC/NORT – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,784
2.2.28	P&L DEV LLC/PLD FIN CORP – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,357
2.2.29	Radiate Holdco / Finance – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,616
2.2.30	Total Play Telecomunicaciones, S.A.P.I. de C.V. – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$89,612
2.2.31	TPC Group Inc – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,607

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.32	Unifin Financiera SA DE – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,382
2.2.33	Veritas US Inc/Bermuda L – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,448
2.2.34	Altice USA Inc – Corporate Bonds - US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,724
2.2.35	GOTO GROUP INC – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.36	Guitar Center, Inc. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$854
2.2.37	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$105,853
2.2.38	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,849
2.2.39	Millenium Escrow Corp – Corporate Bonds - US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,617
2.2.40	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,475
2.2.41	Alvaria Holdco (Cayman)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.42	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$510
2.2.43	Lumen Technologies, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,392
2.2.44	Mallinckrodt International Finance S.A.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,303
2.2.45	New Trojan Parent Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$663

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.46	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$710
2.2.47	PETCO Animal Supplies, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,258
2.2.48	PlayPower Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,265
2.2.49	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$442
2.2.50	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,554
2.2.51	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.52	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.53	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.54	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.55	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.56	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.57	Oscar Acquisitionco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.58	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.59	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.60	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.61	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.62	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.63	Ulterra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.64	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.65	ACProducts Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,366
2.2.66	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.67	Anastasia Parent, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$26,454
2.2.68	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.69	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.70	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.71	Bright Bidco BV (Lumileds)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,324
2.2.72	Burgess Point Purchaser Corp (BBB Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.73	Caliburn International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$328

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.74	Castle US Holding Orp (Cision)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.75	Congruex Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,050
2.2.76	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.77	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.78	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.79	Gogo Intermediate Holdings LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$354
2.2.80	Grand Circle Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$23,269
2.2.81	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.82	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.83	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.84	The Imagine Group, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,987
2.2.85	Isagenix International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.86	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.87	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$559

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.88	K&N Parent	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.89	Laces Group (DECOLIN INC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.90	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.91	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.92	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.93	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.94	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.95	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.96	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.97	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.98	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.99	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.100	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.101	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.102	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.103	Flame Newco, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.104	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.105	Poseidon Bidco S.A.S.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.106	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.107	Research Now Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.108	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
2.2.109	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.110	Orchid Finco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,290
2.2.111	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.112	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,557
2.2.113	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.114	Grupo Sports World, SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.115	Twin Star Holdings Ltd. (Project Logo)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,571

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.116	Covis Finco S.A.R.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.117	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.118	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$26,194
2.2.119	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$281
2.2.120	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$567
2.2.121	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$215
2.2.122	Ligado Networks LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,659
2.2.123	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$40,172
2.2.124	Neiman Marcus Group Ltd LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,487
2.2.125	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.126	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,460
2.2.127	Cerberus Ligado Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.128	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$109,229
2.2.129	Guitar Center, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
2.2.130	Alto Maipo SpA – Note – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.131	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.132	Kaisa Group Holdings Ltd – Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,105
2.2.133	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,187
2.2.134	Goswami Infratech – Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$41,288
2.2.135	Tenet Equity Holdings LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30,662
2.2.136	Comscore Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,761
2.2.137	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – CCM Denali Equity Holdings, LP - Warrant	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$51,886
2.2.138	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,392
2.2.139	Promontoria Holding 206 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
2.2.140	Promontoria Yuma Investments LDC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
2.2.141	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
2.2.142	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
2.2.143	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$25,755

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3	Cerberus 20 RM Associates, Ltd. (GP of Cerberus 20 RM Fund, L.P.)	See Endnote	No			
3.1	Cerberus 20 RM Associates, Ltd., incentive allocation in Cerberus 20 RM Fund, L.P.	See Endnote	N/A			
3.2	Cerberus 20 RM Fund, L.P.		No			
3.2.1	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,420
3.2.2	Cascade Funding Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$210
3.2.3	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
3.2.4	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,130
3.2.5	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$643
3.2.6	Colony American Finance LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$324
3.2.7	CoreVest American Finance Ltd – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,260
3.2.8	Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,389
3.2.9	FK Master Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,109
3.2.10	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.11	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,360

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.12	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,584
3.2.13	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$37,415
3.2.14	STACR Trust (Freddie Mac)– Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,016
3.2.15	Home Partners Of America Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,929
3.2.16	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,594
3.2.17	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$250,001 - \$500,000		\$15,001 - \$50,000
3.2.18	Nelnet Student Loan Trust - Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
3.2.19	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,121
3.2.20	Progress Residential Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,406
3.2.21	FirstKey Homes	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,212
3.2.22	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,507
3.2.23	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
3.2.24	First Key Homes	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$448,117
3.2.25	STACR Trust (Freddie Mac)– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,759

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.26	Star 2022-SFR3 Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,538
3.2.27	Star Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$303
3.2.28	Starvest Emerging Markets CBO – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,367
3.2.29	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.30	Towd Point Asset Trust 2021-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,129
3.2.31	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$267
3.2.32	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,317
3.2.33	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,669
3.2.34	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.35	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,362
3.2.36	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
3.2.37	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.38	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
3.2.39	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.40	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.41	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.42	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.43	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.44	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.45	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.46	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.47	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.48	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.49	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.50	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.51	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.52	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.53	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.54	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.55	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.56	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.57	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.58	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.59	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.60	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.61	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.62	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.63	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.64	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.65	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.66	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.67	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.68	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.69	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.70	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.71	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.72	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.73	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.74	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.75	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.76	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.77	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.78	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
3.2.79	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.80	Towd Point Master Trust 2019-HY1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.81	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.82	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.83	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.84	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.85	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.86	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.87	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.88	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.89	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.90	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.91	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,032
3.2.92	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,028
3.2.93	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.94	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$826
3.2.95	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,765

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.96	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.97	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.98	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$418
3.2.99	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,653
3.2.100	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,717
3.2.101	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.102	Towd Point Master Trust 2021-SJ1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.103	Towd Point Master Trust 2021-SJ1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.104	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$214
3.2.105	Towd Point Master Trust 2021-SJ2– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,346
3.2.106	Towd Point Master Trust 2021-SJ2– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,312
3.2.107	Towd Point Master Trust 2022-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,242
3.2.108	Towd Point Master Trust 2022-1– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,202
3.2.109	Towd Point Master Trust 2022-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,957

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.110	Towd Point Master Trust 2022-2– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,022
3.2.111	Towd Point Master Trust 2022-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,476
3.2.112	Towd Point Master Trust 2022-3– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,041
3.2.113	Towd Point Master Trust 2022-4– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,401
3.2.114	Towd Point Master Trust 2022-4– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,836
3.2.115	Towd Point Master Trust 2022-EBO1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$674
3.2.116	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.117	Towd Point Master Trust 2022-SJ1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.118	Towd Point Master Trust 2022-SJ1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.119	Towd Point Master Trust 2023-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.120	Towd Point Master Trust 2023-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$234
3.2.121	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
3.2.122	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,819
3.2.123	Tricon Residential – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,113

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
3.2.124	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
3.2.125	US Bank Account #1 (Institution #6) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
3.2.126	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$139,220
4	CBF GP Holdings, LLC (GP of Cerberus 2112 Loan Opportunities Fund, L.P.)	See Endnote	No			
4.1	Cerberus 2112 Loan Opportunities GP, LLC, carried interest in Cerberus 2112 Loan Opportunities Fund, L.P.	See Endnote	N/A			
4.2	Cerberus 2112 Loan Opportunities Fund, L.P.		No			
4.2.1	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
4.2.2	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,809
4.2.3	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,544
4.2.4	Agile Defense, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$315
4.2.5	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,899
4.2.6	Alorica Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$56,536
4.2.7	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$32,194
4.2.8	CITATION ALPHA MERGER SUB 1 LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$46,377

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.9	May Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,732
4.2.10	Associated Materials	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$38,120
4.2.11	Aston Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,915
4.2.12	Astro Intermediate II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,804
4.2.13	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,293
4.2.14	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,104
4.2.15	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,985
4.2.16	BCR BUYER, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,608
4.2.17	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
4.2.18	Bobcat AV Buyer Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,207
4.2.19	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$41,450
4.2.20	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,511
4.2.21	Bright International, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,281
4.2.22	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,098

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.23	By Light Professional IT Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$49,196
4.2.24	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$61,959
4.2.25	The Cadmus Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,870
4.2.26	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,332
4.2.27	Canyonlands Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,584
4.2.28	Caravan Emulsifiers LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$33,181
4.2.29	Cascade Environmental, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,580
4.2.30	Cast-Crete Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$32,249
4.2.31	CB Neptune Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$81,177
4.2.32	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,865
4.2.33	Century Distribution Systems	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,446
4.2.34	CHERRY HOLDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,279
4.2.35	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,220
4.2.36	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$27,772

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.37	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$42,746
4.2.38	Coverall Acquisition LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,267
4.2.39	Data Axle	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30,455
4.2.40	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$38,039
4.2.41	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
4.2.42	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,244
4.2.43	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$34,935
4.2.44	Earthlink, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$33,970
4.2.45	Edsco Fasteners LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,274
4.2.46	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,238
4.2.47	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,285
4.2.48	Emerald EMS	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,936
4.2.49	EIS Operating Enterprises, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,614
4.2.50	EverZinc Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$45,322

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.51	Exadel, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,955
4.2.52	Extreme Reach Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$61,870
4.2.53	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$35,354
4.2.54	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$63,120
4.2.55	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,878
4.2.56	Fortress Brand Holding Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,346
4.2.57	GCM HVAC BIDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,925
4.2.58	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,136
4.2.59	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,199
4.2.60	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,105
4.2.61	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30,810
4.2.62	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,382
4.2.63	Halfmoon Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$41,429
4.2.64	HDT Global	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,659

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.65	HealthPro Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$45,562
4.2.66	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$40,546
4.2.67	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$39,815
4.2.68	Infinite Choice LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$272
4.2.69	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$700
4.2.70	Integrated Advantage Group (Gaming Route Operator) – Warrants – Private – Integrated Advantage Group - Warrants2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
4.2.71	Inteva Products, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,215
4.2.72	INW Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,946
4.2.73	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,512
4.2.74	USMPC Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,755
4.2.75	IXM Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,968
4.2.76	Jackson Paper Manufacturing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,317
4.2.77	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,807
4.2.78	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,312

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.79	KIDDE-FENWAL, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,698
4.2.80	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
4.2.81	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,676
4.2.82	Legacy Supply Chain Holdings, Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,637
4.2.83	LenderLive Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,342
4.2.84	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
4.2.85	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,577
4.2.86	Mattress Warehouse, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,876
4.2.87	MediaNews Group Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,125
4.2.88	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,882
4.2.89	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,387
4.2.90	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
4.2.91	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,922
4.2.92	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,506

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.93	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,549
4.2.94	CF Newco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$47,212
4.2.95	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,135
4.2.96	Pegasus ME Buyer, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,422
4.2.97	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,498
4.2.98	Pentec Acquisition Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$31,630
4.2.99	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,447
4.2.100	PMFC HOLDING, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,001
4.2.101	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
4.2.102	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$50,429
4.2.103	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,680
4.2.104	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
4.2.105	Renfro LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,920
4.2.106	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$53,610

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.107	Sabel Systems Technology Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,121
4.2.108	Screening Acquisition, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,460
4.2.109	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,138
4.2.110	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$27,152
4.2.111	Select Interior Concepts, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,025
4.2.112	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,558
4.2.113	Siffron Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30,748
4.2.114	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,920
4.2.115	SMTC Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$34,674
4.2.116	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,661
4.2.117	Southern Graphics Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
4.2.118	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,076
4.2.119	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,895
4.2.120	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.121	SSW Intermediary LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,393
4.2.122	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,868
4.2.123	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,787
4.2.124	Sunbelt Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$27,015
4.2.125	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,216
4.2.126	SWEET OAK PARENT LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,313
4.2.127	System Pavers, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,095
4.2.128	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,433
4.2.129	Terram Lab Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,646
4.2.130	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,719
4.2.131	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,164
4.2.132	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,627
4.2.133	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,657
4.2.134	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.135	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$54,218
4.2.136	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$64,617
4.2.137	Tribune Publishing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,568
4.2.138	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,298
4.2.139	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,409
4.2.140	TTSI Logistics LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
4.2.141	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,437
4.2.142	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,210
4.2.143	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$45,433
4.2.144	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$53,243
4.2.145	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$402
4.2.146	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,201
4.2.147	W&A Intermediate Co., LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,096
4.2.148	Woodstock Sterile Solutions	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,684

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
4.2.149	XORIAN MIDCO B, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,314
4.2.150	XS Technologies Holdings, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,280
4.2.151	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30,928
4.2.152	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,938
5	CBF Offshore GP Holdings, LLC (GP of Cerberus 9990 Levered Loan Opportunities Master Fund, L.P.)	See Endnote	No			
5.1	Cerberus 9990 Levered Opportunities GP, LLC, carried interest in Cerberus 9990 Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
5.2	Cerberus 9990 Levered Loan Opportunities Master Fund, L.P.		No			
5.2.1	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,045
5.2.2	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$448
5.2.3	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,536
5.2.4	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,307
5.2.5	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,277
5.2.6	BCR Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$261
5.2.7	Venturi Supply LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$568

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.2.8	Broadstreet Partners Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$625
5.2.9	By Light Professional IT Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,865
5.2.10	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,938
5.2.11	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$855
5.2.12	Canyonlands Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,737
5.2.13	Caravan Emulsifiers LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,095
5.2.14	CB Neptune Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,470
5.2.15	Clearly Clean Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.16	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,140
5.2.17	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,459
5.2.18	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,749
5.2.19	Eagle Family Foods Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,401
5.2.20	Earthlink, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,266
5.2.21	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,825

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.2.22	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.23	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$919
5.2.24	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.25	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,609
5.2.26	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,654
5.2.27	GCM Magnolia Bidco, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,468
5.2.28	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,049
5.2.29	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,368
5.2.30	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$298
5.2.31	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$953
5.2.32	Hoffmaster Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$411
5.2.33	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$304
5.2.34	Industrial Service Solutions WC, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.35	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$432

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.2.36	Guardian US Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,893
5.2.37	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$433
5.2.38	IXM Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,867
5.2.39	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,936
5.2.40	Kidde-Fenwal, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,563
5.2.41	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,285
5.2.42	BP Loenbro Holdings Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,529
5.2.43	Lux Credit Consultants LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,144
5.2.44	Michael Baker International LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,194
5.2.45	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.46	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,890
5.2.47	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,246
5.2.48	Optiv Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.49	Owens & Minor Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$596

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.2.50	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$210
5.2.51	Pegasus ME Buyer, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,622
5.2.52	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,092
5.2.53	Pentec Acquisition Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,967
5.2.54	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,308
5.2.55	PMFC Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,019
5.2.56	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,449
5.2.57	Priority Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,789
5.2.58	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$988
5.2.59	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$596
5.2.60	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,942
5.2.61	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$554
5.2.62	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$736
5.2.63	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$628

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.2.64	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$908
5.2.65	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,363
5.2.66	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$492
5.2.67	Supplyone, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.68	Sweet Oak Parent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,860
5.2.69	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$392
5.2.70	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.71	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,364
5.2.72	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,060
5.2.73	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$244
5.2.74	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,546
5.2.75	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,480
5.2.76	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,878
5.2.77	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$566

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.2.78	Titan Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,114
5.2.79	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,225
5.2.80	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
5.2.81	US Bank Account #1 (Institution #3)		No	\$1,001 - \$15,000		None (or less than \$201)
6	Cerberus Institutional Associates ACDC, L.L.C., carried interest in Cerberus ACDC Partners, L.P.	See Endnote	No			
6.1	Cerberus ACDC Partners, L.P.		No			
6.1.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,637
6.1.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
6.1.3	US Bank Account #1 (Institution #5) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
6.1.4	US Bank Account #1 (Institution #6) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
6.1.5	Cerberus Imagine US LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$78,522
6.1.6	Frontier Communications Parent Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$1,005,755
6.1.7	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$356,073
6.1.8	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$2,501 - \$5,000

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
6.1.9	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
6.1.10	The Imagine Group, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$34,724
6.1.11	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7	Cerberus Institutional Associates AD, L.L.C. (GP for Cerberus AD Partners, L.P.)	See Endnote	No			
7.1	Cerberus Institutional Associates AD, L.L.C., carried interest in Cerberus AD Partners, L.P.	See Endnote	N/A			
7.2	Cerberus AD Partners, L.P.		No			
7.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$58,310
7.2.2	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
7.2.3	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
7.2.4	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
7.2.5	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.6	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,569
7.2.7	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$221
7.2.8	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,456
7.2.9	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$655

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
7.2.10	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,378
7.2.11	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,744
7.2.12	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,621
7.2.13	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.14	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.15	Promontoria Holding 116 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.16	Promontoria Shift Holding 2 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.17	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$724
7.2.18	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$545
7.2.19	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
7.2.20	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.21	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.22	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$15,001 - \$50,000		\$1,001 - \$2,500
7.2.23	Alloro Immobiliare S.r.L. – European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
7.2.24	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
7.2.25	Promontoria Holding 147 B.V. – European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
7.2.26	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
7.2.27	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
7.2.28	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
7.2.29	Gescobro Collection Services, S.L.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
7.2.30	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.31	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
7.2.32	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
7.2.33	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
7.2.34	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
7.2.35	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
7.2.36	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
7.2.37	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
7.2.38	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
7.2.39	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$10,356
7.2.40	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,762
7.2.41	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,398
7.2.42	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$6,811
8	Cerberus AD Residential Credit GP, L.L.C (GP of Cerberus AD Residential Credit, L.P.)	See Endnote	No			
8.1	Cerberus AD Residential Credit GP, L.L.C., carried interest in Cerberus AD Residential Credit, L.P.	See Endnote	N/A			
8.2	Cerberus AD Residential Credit, L.P.		No			
8.2.1	CRM Loans Trust 2024-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
8.2.2	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
8.2.3	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
8.2.4	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
8.2.5	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,633
8.2.6	CRM Loans Trust 2024-OM5	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
8.2.7	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$8,387
8.2.8	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$11,556
8.2.9	CRM Loans Trust 2025-OM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
8.2.10	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,351
8.2.11	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$706
8.2.12	US Bank Account #1 (Institution #3) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
8.2.13	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
9	Cerberus All-Weather Credit Opportunities Associates, L.L.C. (GP of Cerberus All-Weather Credit Opportunities Fund, L.P.)	See Endnote	No			
9.1	Cerberus All-Weather Credit Opportunities Associates, L.L.C., incentive allocation in Cerberus All-Weather Credit Opportunities Fund, L.P.	See Endnote	N/A			
9.2	Cerberus All-Weather Credit Opportunities Fund, L.P.		No			
9.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,618
9.2.2	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$528
9.2.3	Intelsat Luxembourg SA	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
9.2.4	Dynata, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$392
9.2.5	FullBeauty Brands Holding Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.6	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$212
9.2.7	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.8	Frontier Communications Parent Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,480
9.2.9	Kaisa Group Holdings Ltd – Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$218
9.2.10	Altice France SA – Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$322
9.2.11	Goswami Infratech – Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,260
9.2.12	Cablevision Lightpath – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$320
9.2.13	Altice USA Inc – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,536
9.2.14	Coinbase Global Inc – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.15	Coruripe Netherlands BV – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$238
9.2.16	Endo Finance Holdings – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$376
9.2.17	Frontier Communications – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$312

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
9.2.18	Frontier Florida LLC – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$634
9.2.19	Guitar Center, Inc. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.20	Hlf Fin Sarl LLC/Herbali – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.21	Innophos Holdings Inc – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,096
9.2.22	Level 3 Financing, Inc. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,142
9.2.23	Millenium Escrow Corp – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,768
9.2.24	Northwest Fiber LLC/NORT – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.25	P&L DEV LLC/PLD FIN CORP – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.26	Radiate Holdco / Finance – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.27	Summit Mid HLDS LLC / FI – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$514
9.2.28	Total Play Telecomunicaciones, S.A.P.I. de C.V. – Corporate Bonds - US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,120
9.2.29	TPC Group Inc – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.30	Veritas US Inc/Bermuda L – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.31	EOS Energy Enterprises, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,422

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
9.2.32	APEX Tool Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.33	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.34	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$5,001 - \$15,000
9.2.35	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$564
9.2.36	Promontoria Holding 206 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.37	Promontoria Yuma Investments LDC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.38	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,026
9.2.39	Anastasia Parent, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,792
9.2.40	ACProducts Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$272
9.2.41	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$336
9.2.42	Alvaria Holdco (Cayman)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.43	Burgess Point Purchaser Corp (BBB Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.44	Caliburn International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.45	Castle US Holding Orp (Cision)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
9.2.46	Congruex Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$470
9.2.47	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.48	Elevate Textiles Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.49	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$218
9.2.50	Gogo Intermediate Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.51	LUMEN TECHNOLOGIES, INC.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$884
9.2.52	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.53	New Trojan Parent Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.54	PETCO Animal Supplies, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$354
9.2.55	PETSMART LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$370
9.2.56	PlayPower Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.57	Poseidon Bidco S.A.S.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.58	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.59	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
9.2.60	Rackspace Finance	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,116
9.2.61	Research Now Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
9.2.62	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
9.2.63	SIRVA Worldwide, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$224
9.2.64	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$362
9.2.65	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$296
9.2.66	Twin Star Holdings Ltd. (Project Logo)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,970
9.2.67	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,652
9.2.68	EOS Energy Enterprises - (Gaming Route Operator) – Warrants – Private – Warrant	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,712
9.2.69	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
10	CBF Offshore GP Holdings, LLC (GP of Cerberus AMIST Levered Loan Opportunities Master Fund, L.P.)	See Endnote	No			
10.1	Cerberus AMIST Levered Opportunities GP, LLC, carried interest in Cerberus AMIST Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
10.2	Cerberus AMIST Levered Loan Opportunities Master Fund, L.P.		No			
10.2.1	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,112

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.2	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,235
10.2.3	AIP ATCO Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,502
10.2.4	Alita Care, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.5	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.6	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.7	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,551
10.2.8	OAO Acquisitions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$882
10.2.9	Alorica Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,615
10.2.10	May Manufacturing, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$323
10.2.11	Atlantic Squared Supply Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,310
10.2.12	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$815
10.2.13	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,630
10.2.14	BCR Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$310
10.2.15	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,502

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.16	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$634
10.2.17	By Light Professional IT Services LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,638
10.2.18	Cadence Intermediate II LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,384
10.2.19	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,481
10.2.20	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$680
10.2.21	Canyonlands Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,949
10.2.22	Caravan Emulsifiers LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,010
10.2.23	Cascade Environmental, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,424
10.2.24	Cast-Crete Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$796
10.2.25	CB Neptune Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,111
10.2.26	Clearly Clean Holdings LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,200
10.2.27	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,404
10.2.28	McKissock Investment Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,316
10.2.29	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,377

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.30	Data Axle	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,403
10.2.31	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,587
10.2.32	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,783
10.2.33	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,690
10.2.34	Earthlink, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,373
10.2.35	Electro Rent LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,981
10.2.36	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.37	EIS Operating Enterprises, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$483
10.2.38	EverZinc Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,058
10.2.39	Extreme Reach Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,754
10.2.40	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$630
10.2.41	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,588
10.2.42	Foundation Consumer Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,351
10.2.43	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,956

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.44	GCM Magnolia Bidco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$640
10.2.45	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,691
10.2.46	Great Day Improvements, LLC (Champion)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,087
10.2.47	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$328
10.2.48	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,504
10.2.49	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,287
10.2.50	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,615
10.2.51	Industrial Service Solutions WC, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,456
10.2.52	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$376
10.2.53	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$760
10.2.54	Guardian US Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,772
10.2.55	USMPC Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$436
10.2.56	IXM Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,125
10.2.57	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,825

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.58	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,114
10.2.59	Kidde-Fenwal, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,571
10.2.60	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,340
10.2.61	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$280
10.2.62	BP Loenbro Holdings INC.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,734
10.2.63	Lux Credit Consultants LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$788
10.2.64	Michael Baker International LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,047
10.2.65	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$773
10.2.66	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$523
10.2.67	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,218
10.2.68	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,817
10.2.69	Optiv INC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
10.2.70	Owens & Minor Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,958
10.2.71	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$201

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.72	Pegasus ME Buyer, Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,419
10.2.73	Peltram Plumbing Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,550
10.2.74	Pentec Acquisition Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,891
10.2.75	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,468
10.2.76	PMFC Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$746
10.2.77	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,299
10.2.78	Priority Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,310
10.2.79	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,521
10.2.80	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.81	Renfro LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$706
10.2.82	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,624
10.2.83	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$366
10.2.84	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,069
10.2.85	Select Interior Concepts, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$288

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.86	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,483
10.2.87	Siffron Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,762
10.2.88	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,525
10.2.89	SMTC Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$822
10.2.90	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,217
10.2.91	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$973
10.2.92	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$555
10.2.93	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,905
10.2.94	Sweet Oak Parent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,202
10.2.95	System Pavers, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$539
10.2.96	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$370
10.2.97	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,529
10.2.98	TL Vista Merger Sub Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,613
10.2.99	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
10.2.10 0	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,810
10.2.10 1	Travel Nurse Across America, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$959
10.2.10 2	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,919
10.2.10 3	Trimlite Buyer LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,415
10.2.10 4	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$238
10.2.10 5	TTSI Logistics LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.10 6	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,814
10.2.10 7	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$23,612
10.2.10 8	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,323
10.2.10 9	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
10.2.11 0	VT Group Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,953
10.2.11 1	W&A Intermediate Co., LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$669
10.2.11 2	Titan Purchaser, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,074
10.2.11 3	Zimmer Biomet Spine, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,174

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11	CBF Offshore GP Holdings, LLC (GP of Cerberus AOZ Loan Opportunities Fund, L.P.)	See Endnote	No			
11.1	Cerberus AOZ Loan Opportunities GP, LLC, carried interest in Cerberus AOZ Loan Opportunities Fund, L.P.	See Endnote	N/A			
11.2	Cerberus AOZ Loan Opportunities Fund, L.P.		N/A			
11.2.1	A&V Holdings Midco, LLC	See Endnote	No	None (or less than \$1,001)	Distributive Share	\$1,988
11.2.2	A.M. Castle & Co.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,137
11.2.3	AIP ATCO Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,332
11.2.4	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,037
11.2.5	Alita Care, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.6	Alorica Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,848
11.2.7	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,653
11.2.8	Associated Materials	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,686
11.2.9	Aston Acquisition Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,575
11.2.10	Astro Intermediate II, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,770
11.2.11	Atlantic Squared Supply Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,102

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.12	Treasury– US Treasury Bills	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,393
11.2.13	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,346
11.2.14	Ballymore Purchaser, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$832
11.2.15	BCR Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.16	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.17	BridgeTower OpCo, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$550
11.2.18	Bright International, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,976
11.2.19	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$215
11.2.20	By Light Professional IT Services LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,887
11.2.21	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,357
11.2.22	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$789
11.2.23	Canyonlands Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$856
11.2.24	Caravan Emulsifiers LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,656
11.2.25	CareerBuilder, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$517

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.26	Cascade Environmental, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,289
11.2.27	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
11.2.28	Cast-Crete Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,920
11.2.29	CB Neptune Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,590
11.2.30	Centr, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$498
11.2.31	Century Distribution Systems	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,179
11.2.32	Clearly Clean Holdings LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,941
11.2.33	Cobra Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,831
11.2.34	McKissock Investment Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,600
11.2.35	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,624
11.2.36	Coverall Acquisition LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,265
11.2.37	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,058
11.2.38	Diagnostic Services Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,636
11.2.39	Digital River, Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.40	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,829
11.2.41	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,553
11.2.42	Earthlink, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,237
11.2.43	Edsco Fasteners LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.44	EIS Operating Enterprises, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,920
11.2.45	Electro Rent LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,272
11.2.46	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.47	Emerald EMS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,264
11.2.48	EverZinc Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,528
11.2.49	Exadel, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,808
11.2.50	Extreme Reach Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,326
11.2.51	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,786
11.2.52	Foundation Consumer Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,110
11.2.53	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,291

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.54	GCM Magnolia Bidco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$391
11.2.55	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$685
11.2.56	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$588
11.2.57	Great Day Improvements, LLC (Champion)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,047
11.2.58	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$279
11.2.59	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,188
11.2.60	Guardian US Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,556
11.2.61	Halfmoon Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,920
11.2.62	HDT Global	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,398
11.2.63	HealthPro Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,475
11.2.64	Hoffmaster Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,174
11.2.65	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,598
11.2.66	Industrial Service Solutions WC, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,278
11.2.67	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$278

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.68	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,237
11.2.69	INW Manufacturing, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,275
11.2.70	Ironform Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,341
11.2.71	IXM Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,218
11.2.72	Jackson Paper Manufacturing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,288
11.2.73	Jaguar Parent, Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,923
11.2.74	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,356
11.2.75	Kidde-Fenwal, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$242
11.2.76	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.77	LenderLive Services LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$565
11.2.78	Lux Credit Consultants LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$616
11.2.79	Maple Mountain Enterprises, Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.80	Mattress Warehouse, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,769
11.2.81	May Manufacturing, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,671

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.82	MediaNews Group Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,889
11.2.83	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,822
11.2.84	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$333
11.2.85	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,118
11.2.86	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.87	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,421
11.2.88	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,291
11.2.89	OAO Acquisitions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$267
11.2.90	Optiv InC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.91	Orchid Finco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,556
11.2.92	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.93	Owens & Minor Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.94	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.95	Pegasus ME Buyer, Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$820

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.96	Peltram Plumbing Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$814
11.2.97	Pentec Acquisition Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,558
11.2.98	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$957
11.2.99	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.10 0	PMFC Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,011
11.2.10 1	CB Poly US Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,187
11.2.10 2	Pond Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,502
11.2.10 3	Priority Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,046
11.2.10 4	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,722
11.2.10 5	Renfro LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.10 6	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,248
11.2.10 7	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,003
11.2.10 8	Screening Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,986
11.2.10 9	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,319

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.11 0	Select Interior Concepts, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,320
11.2.11 1	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$626
11.2.11 2	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.11 3	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,930
11.2.11 4	Siffron Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,749
11.2.11 5	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,874
11.2.11 6	SMTC Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,683
11.2.11 7	Sonifi Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$766
11.2.11 8	Southern Graphics Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.11 9	Southern Graphics Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,314
11.2.12 0	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.12 1	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$570
11.2.12 2	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$289
11.2.12 3	SSW Intermediary LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,376

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.12 4	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$534
11.2.12 5	Strada Services, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,978
11.2.12 6	Support Services Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,947
11.2.12 7	Sweet Oak Parent LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$344
11.2.12 8	System Pavers, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$896
11.2.12 9	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$800
11.2.13 0	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,550
11.2.13 1	Titan Purchaser, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.13 2	TL Vista Merger Sub Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$886
11.2.13 3	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,027
11.2.13 4	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$874
11.2.13 5	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,571
11.2.13 6	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,170
11.2.13 7	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$896

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.13 8	Trimlite Buyer LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$414
11.2.13 9	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$887
11.2.14 0	TTSI Logistics LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.14 1	Turbo Wholesale Tires, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,961
11.2.14 2	USMPC Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.14 3	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,754
11.2.14 4	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,638
11.2.14 5	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,579
11.2.14 6	Venturi Supply LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,249
11.2.14 7	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.14 8	VT Group Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,344
11.2.14 9	W&A Intermediate Co., LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
11.2.15 0	Woodstock Sterile Solutions	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,932
11.2.15 1	Yosemite Intermediate I, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,071

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2.15 2	Zimmer Biomet Spine, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$968
12	CBF Offshore GP Holdings, LLC (Managing Member of Cerberus AUS Levered Opportunities Master Fund GP, LLC)	See Endnote	No			
12.1	Cerberus AUS Levered Opportunities Master Fund GP, LLC (GP of Cerberus AUS Levered Loan Opportunities Master Fund, L.P.)		No			
12.2	Cerberus AUS Levered Opportunities Master Fund GP, LLC, carried interest in Cerberus AUS Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
12.3	Cerberus AUS Levered Loan Opportunities Master Fund, L.P.		No			
12.3.1	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)		\$490
12.3.2	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.3	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.4	American Teleconferencing Services Ltd – Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.5	Anvil International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.6	Aston Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,727
12.3.7	BLST Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.8	CareerBuilder, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,123

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
12.3.9	US Bank Account #1 (Institution #[3]) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.10	Centric Brands Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,155
12.3.11	Centric Brands, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$27,292
12.3.12	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.13	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.14	Electronics for Imaging	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,893
12.3.15	Encompass Digital Media Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.16	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.17	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,127
12.3.18	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$365
12.3.19	Guardia LLC - Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.20	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$361
12.3.21	Innovairre Holding Company LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.22	Integrated Advantage Group , LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
12.3.23	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.24	Isola USA Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.25	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$5,001 - \$15,000
12.3.26	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.27	Morphe, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.28	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,735
12.3.29	Pace Industries, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.30	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$546
12.3.31	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.32	Quality Metalcraft, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.33	School Specialty, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.34	School Specialty, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$302
12.3.35	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.36	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$656

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
12.3.37	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.38	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.39	Stam REI S.C.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.40	Stanadyne LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,695
12.3.41	Stant USA Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
12.3.42	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.43	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$316
12.3.44	Transom Symphony Opco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,167
12.3.45	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,002
12.3.46	Truecore Behavioral Solutions, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
12.3.47	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,066
12.3.48	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$738
13	CBF Offshore GP Holdings, LLC (GP of Cerberus AUS SA Levered Loan Opportunities Master Fund, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
13.1	Cerberus AUS SA Levered Opportunities Master Fund GP, LLC, carried interest in Cerberus AUS SA Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
13.2	Cerberus AUS SA Levered Loan Opportunities Master Fund, L.P.		No			
13.2.1	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$958
13.2.2	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$201
13.2.3	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.4	Guardia LLC – Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.5	Isola USA Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.6	CareerBuilder, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.7	BLST Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.8	Happ Acquisition, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.9	Innovairre Holding Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.10	Quality Metalcraft, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.11	School Specialty, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.12	Stant USA Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
13.2.13	Truecore Behavioral Solutions, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.14	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.15	American Teleconferencing Services Ltd – Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
13.2.16	School Specialty, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
14	CBF Offshore GP Holdings, LLC (GP of Cerberus C-1 Levered Loan Opportunities Master Fund, L.P.)	See Endnote	No			
14.1	Cerberus C-1 Levered Opportunities GP, LLC, carried interest in Cerberus C-1 Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
14.2	Cerberus C-1 Levered Loan Opportunities Master Fund, L.P.		No			
14.2.1	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,161
14.2.2	A.M. Castle & Co.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$79,870
14.2.3	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,083
14.2.4	Alorica Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,289
14.2.5	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,339
14.2.6	May Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,448
14.2.7	Associated Materials	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,069

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.8	Aston Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,346
14.2.9	Astro Intermediate II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,616
14.2.10	AIP ATCO Buyer, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,522
14.2.11	Atlantic Squared Supply Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,885
14.2.12	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,918
14.2.13	Ballymore Purchaser, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,025
14.2.14	OAO Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,447
14.2.15	BCR BUYER, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,801
14.2.16	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.17	Venturi Supply LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,023
14.2.18	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,122
14.2.19	Bright International, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,796
14.2.20	Broadstreet Partners Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,495
14.2.21	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,428

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.22	By Light Professional IT Services LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,641
14.2.23	Cadence Intermediate II LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$46,602
14.2.24	The Cadmus Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,223
14.2.25	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,477
14.2.26	Canyonlands Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,574
14.2.27	Caravan Emulsifiers LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,759
14.2.28	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,780
14.2.29	Cascade Environmental, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,325
14.2.30	Cast-Crete Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,968
14.2.31	CB Neptune Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$152,607
14.2.32	CB POLY US HOLDINGS, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,097
14.2.33	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,707
14.2.34	Century Distribution Systems	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,186
14.2.35	Clearly Clean Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,907

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.36	Cobra Purchaser, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,303
14.2.37	McKissock Investment Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,889
14.2.38	Cotton Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$76,455
14.2.39	Coverall Acquisition LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,420
14.2.40	Data Axle	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$108,338
14.2.41	Dealer Tire, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$73,493
14.2.42	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,978
14.2.43	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.44	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,969
14.2.45	Eagle Family Foods Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,031
14.2.46	Earthlink, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,689
14.2.47	Edsco Fasteners LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,195
14.2.48	Electro Rent LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$45,265
14.2.49	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,038

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.50	Emerald EMS	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,276
14.2.51	EIS Operating Enterprises, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,811
14.2.52	EverZinc Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,712
14.2.53	Exadel, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,916
14.2.54	Extreme Reach Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,688
14.2.55	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,648
14.2.56	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$110,114
14.2.57	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,517
14.2.58	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$52,156
14.2.59	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,430
14.2.60	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,886
14.2.61	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,727
14.2.62	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,425
14.2.63	Great Kitchens Food Company, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,687

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.64	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$52,306
14.2.65	Halfmoon Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,277
14.2.66	HDT Global	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$31,744
14.2.67	HealthPro Holdings Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,972
14.2.68	Hoffmaster Group, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$112,489
14.2.69	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,044
14.2.70	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,776
14.2.71	Inteva Products, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,423
14.2.72	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,126
14.2.73	Guardian US Holdco LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$52,817
14.2.74	INW Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,066
14.2.75	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,209
14.2.76	USMPC Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,659
14.2.77	IXM Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$45,546

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.78	Jackson Paper Manufacturing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,504
14.2.79	Jaguar Parent, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,375
14.2.80	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$48,250
14.2.81	KIDDE-FENWAL, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,599
14.2.82	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,110
14.2.83	SSE Holding, LP	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.84	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$736
14.2.85	LenderLive Services LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,118
14.2.86	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,533
14.2.87	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,468
14.2.88	Mattress Warehouse, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,232
14.2.89	Alita Care, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
14.2.90	MediaNews Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,895
14.2.91	Michael Baker International LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,375

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.92	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,329
14.2.93	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.94	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,444
14.2.95	Morphe, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
14.2.96	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
14.2.97	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,145
14.2.98	Noramco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,515
14.2.99	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,931
14.2.10 0	OPTIV INC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
14.2.10 1	OWENS & MINOR INC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,480
14.2.10 2	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,583
14.2.10 3	Pegasus ME Buyer, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,403
14.2.10 4	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$28,981
14.2.10 5	Pentec Acquisition Corp.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$24,227

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.10 6	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,318
14.2.10 7	PMFC HOLDING, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,209
14.2.10 8	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
14.2.10 9	Pond Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,187
14.2.11 0	Priority Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$67,924
14.2.11 1	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,825
14.2.11 2	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
14.2.11 3	Renfro LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,111
14.2.11 4	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,997
14.2.11 5	Rocky Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,021
14.2.11 6	Screening Acquisition, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,383
14.2.11 7	Scantron Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,660
14.2.11 8	SEI Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,805
14.2.11 9	Select Interior Concepts, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,609

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.12 0	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,336
14.2.12 1	Siffron Buyer, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,232
14.2.12 2	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,861
14.2.12 3	SMTC Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,108
14.2.12 4	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,833
14.2.12 5	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,964
14.2.12 6	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.12 7	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,195
14.2.12 8	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$661
14.2.12 9	SSW Intermediary LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,707
14.2.13 0	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,283
14.2.13 1	Strada Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$10,193
14.2.13 2	SUPPLYONE, INC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.13 3	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,277

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.13 4	SWEET OAK PARENT LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,828
14.2.13 5	System Pavers, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,625
14.2.13 6	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,757
14.2.13 7	The Segerdahl Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,071
14.2.13 8	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,375
14.2.13 9	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,876
14.2.14 0	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,452
14.2.14 1	TotalMed Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$99,472
14.2.14 2	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
14.2.14 3	Travel Nurse Across America, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,081
14.2.14 4	Tribune Publishing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,984
14.2.14 5	Trimlite Buyer LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,877
14.2.14 6	Trio US Holdco Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,831
14.2.14 7	TTSI Logistics LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
14.2.14 8	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,709
14.2.14 9	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,472
14.2.15 0	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,731
14.2.15 1	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$47,264
14.2.15 2	VT Group Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,674
14.2.15 3	W&A Intermediate Co., LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,904
14.2.15 4	TITAN PURCHASER, INC.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,020
14.2.15 5	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,524
14.2.15 6	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,132
14.2.15 7	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,050
14.2.15 8	US Bank Account #1 (Institution #3) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
15	Cerberus Institutional Associates CAL II, Ltd. (GP of Cerberus CAL II Partners, L.P.)	See Endnote	No			
15.1	Cerberus Institutional Associates CAL II, Ltd., carried interest in Cerberus CAL II Partners, L.P.	See Endnote	N/A			
15.2	Cerberus CAL II Partners, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
15.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
15.2.2	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,434
15.2.3	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$106,437
15.2.4	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$89,116
15.2.5	WFS Global SAS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$410
15.2.6	Cyanco Holding Corp.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$803,983
15.2.7	Electrical Components International, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,124,942
15.2.8	Staples Solutions B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
15.2.9	SubCom, LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$3,503,204
15.2.10	Tier 1 Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
15.2.11	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$95,203
15.2.12	US Bank Account #1 (Institution #3) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
15.2.13	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
16	Cerberus CAL III Associates, L.L.C. (GP of Cerberus CAL III Partners, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
16.1	Cerberus CAL III Associates, L.L.C., carried interest in Cerberus CAL III Partners, L.P.	See Endnote	N/A			
16.2	Cerberus CAL III Partners, L.P.		No			
16.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
16.2.2	Alzheimer's Research & Treatment Center LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$200,885
16.2.3	Closure Systems International Group Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$89,962
16.2.4	Cerberus NDX LP	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
16.2.5	Sparta Aggregator L.P.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$139,865
16.2.6	Sleep Holdco LLC (d/b/a 3Z Brands)	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$236,037
16.2.7	Red River Technology LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
16.2.8	Colt Parent Company LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
16.2.9	Cerberus Concord Aggregator, L.P.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
16.2.10	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
17	SF GP Holdings, L.L.C. (GP of Cerberus CC Dislocation Master Fund, L.P.)	See Endnote	No			
17.1	Cerberus CC Dislocation GP, L.P., carried interest in Cerberus CC Dislocation Master Fund, L.P.	See Endnote	N/A			
17.2	Cerberus CC Dislocation Master Fund, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
17.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,010
17.2.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
17.2.3	US Bank Account #1 (Institution #5) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
17.2.4	ACProducts Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,691
17.2.5	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,598
17.2.6	Altice France SA - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,444
17.2.7	Altice USA Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.8	Altice USA Inc - Corporate Bonds – US	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$45,153
17.2.9	ANASTASIA PARENT, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$30,020
17.2.10	APEX Tool Group, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$775
17.2.11	ALVARIA HOLDCO (CAYMAN)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.12	Burgess Point Purchaser Corp (BBB Industries)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.13	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,457
17.2.14	Caliburn International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$373

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
17.2.15	Castle US Holding Orp (Cision)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.16	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$265
17.2.17	Congruex Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,607
17.2.18	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.19	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.20	CORURIFE NETHERLANDS BV - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,573
17.2.21	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,349
17.2.22	Elevate Textiles Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$633
17.2.23	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$45,691
17.2.24	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$124,236
17.2.25	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – Warrant	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$59,015
17.2.26	Frontier Communications Parent Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$106,302
17.2.27	Frontier Communications, Inc. – Asset Backed Note	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,764
17.2.28	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
17.2.29	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,065
17.2.30	Gogo Intermediate Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$402
17.2.31	Guitar Center, Inc.- Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$834
17.2.32	Hlf Fin Sarl LLC/Herbali - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$835
17.2.33	INNOPHOS HOLDINGS INC - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,671
17.2.34	Intelsat Luxembourg SA	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,031
17.2.35	Cerberus All-Weather Credit Opportunities Fund, L.P. – LP interest	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$319,930
17.2.36	KAISA GROUP HOLDINGS LTD - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,099
17.2.37	Level 3 Financing, Inc. - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$58,367
17.2.38	LUMEN TECHNOLOGIES, INC.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,097
17.2.39	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
17.2.40	MILLENNIUM ESCROW CORP - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,310
17.2.41	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$1,001 - \$2,500
17.2.42	New Trojan Parent Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$754

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
17.2.43	NORTHWEST FIBER LLC/NORT - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,248
17.2.44	P&L DEV LLC/PLD FIN CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,198
17.2.45	PETCO Animal Supplies, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,662
17.2.46	PlayPower Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,439
17.2.47	POSEIDON BIDCO S.A.S.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.48	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$458
17.2.49	Promontoria Holding 206 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.50	Promontoria Yuma Investments LDC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.51	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$503
17.2.52	RADIATE HOLDCO / FINANCE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,836
17.2.53	Dynata, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,054
17.2.54	Research Now Group LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
17.2.55	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
17.2.56	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,804

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
17.2.57	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,972
17.2.58	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,876
17.2.59	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$129,799
17.2.60	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,102
17.2.61	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,185
17.2.62	Twin Star Holdings Ltd. (Project Logo)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,123
17.2.63	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$389
18	Cerberus Institutional Associates CDP IC, L.L.C. (GP of Cerberus CDP IC Partners, L.P.)	See Endnote	No			
18.1	Cerberus Institutional Associates CDP IC, L.L.C., carried interest in Cerberus CDP IC Partners, L.P.	See Endnote	N/A			
18.2	Cerberus CDP IC Partners, L.P.		No			
18.2.1	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,132
18.2.2	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
18.2.3	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,501
18.2.4	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,240

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
18.2.5	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,850
18.2.6	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
18.2.7	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$500,001 - \$1,000,000		\$15,001 - \$50,000
18.2.8	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
18.2.9	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$516
18.2.10	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,345
18.2.11	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,846,306
18.2.12	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$5,857
18.2.13	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$30,796
18.2.14	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,594
18.2.15	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,023
18.2.16	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$6,159
18.2.17	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$95,429
18.2.18	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$67,028

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
18.2.19	Towd Point Mortgage Funding 2019– Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$33,918
18.2.20	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$205
18.2.21	Gescobro Collection Services, S.L.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
18.2.22	Tanaro SPV S.r.l. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
18.2.23	Danubio S.r.l. - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$497
18.2.24	Promontoria Holding 112 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,158
18.2.25	Promontoria Holding 47 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,275
18.2.26	Promontoria Holding 114 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,822
18.2.27	Promontoria (Aran) Limited - European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
18.2.28	Promontoria (Arrow) Limited - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
18.2.29	Promontoria (Aurora) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,041
18.2.30	Promontoria (Finn) Limited - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
18.2.31	Promontoria (Gem) Designated Activity Company - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
18.2.32	Promontoria (Henrico) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
18.2.33	Promontoria Jaipur Holdings, S.L.U. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
18.2.34	Promontoria (Oyster) Designated Activity Company - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
18.2.35	Promontoria (Pluto) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
18.2.36	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
18.2.37	Lady Moon SPV S.r.l. - European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
18.2.38	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
18.2.39	Hamburg Commercial Bank AG	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$46,075
18.2.40	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
18.2.41	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
18.2.42	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$207
18.2.43	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$372
18.2.44	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. - European Real Estate Business	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
18.2.45	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$631
18.2.46	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,683

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
18.2.47	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,001
18.2.48	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
18.2.49	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,250
18.2.50	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$860
18.2.51	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
18.2.52	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
18.2.53	US Bank Account #1 (Institution #3) – Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
18.2.54	US Bank Account #1 (Institution #5) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
19	Cerberus CMBS Associates B, L.L.C (GP of Cerberus CMBS Opportunities Fund B, L.P.)	See Endnote	No			
19.1	Cerberus CMBS Associates B, L.L.C., incentive allocation in Cerberus CMBS Opportunities Fund B, L.P.	See Endnote	N/A			
19.2	Cerberus CMBS Opportunities Fund B, L.P.		No			
19.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$324,120
19.2.2	1211 Avenue of the Americas TR - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$584
19.2.3	Ashford Hospitality Trust - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$97,876

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
19.2.4	Atrium Hotel Portfolio Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,333
19.2.5	Bank - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,480
19.2.6	Bank5 2024 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$988
19.2.7	Bankia SA, Bankia Habitat and BFA Spanish real estate portfolio - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$682
19.2.8	Barclays Commercial Mortgage Securities LLC - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,931
19.2.9	Bear Commercial Mortgage Securities Inc - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$446
19.2.10	Benchmark Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$16,416
19.2.11	BFLD Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,475
19.2.12	BMO Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
19.2.13	Bank of America Commercial Mortgage Trust- Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,623
19.2.14	BPR Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
19.2.15	BX Trust - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,578
19.2.16	Cantor Commercial Real Estate - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,974
19.2.17	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
19.2.18	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
19.2.19	CD Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,999
19.2.20	CFCRE Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$342
19.2.21	Citigroup Commercial Mortgage - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,669
19.2.22	Citigroup Commercial Mortgage - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,837
19.2.23	Citigroup Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,414
19.2.24	Colony American Finance LTD - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,640
19.2.25	Comm Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
19.2.26	Comm Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$101,456
19.2.27	CSAIL Commercial Mortgage Trust- Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,503
19.2.28	Credit Suisse Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,285
19.2.29	CSAIL Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,515
19.2.30	DBGS MORTGAGE TRUST - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,108
19.2.31	DBUBS Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,854

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
19.2.32	Deutsche Bank Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,098
19.2.33	Fannie Mae-Aces - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
19.2.34	Freddie Mac Multifamily Structured Pass Through Certificates - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$184,676
19.2.35	FREMF Mortgage Trust (Freddie Mac) - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,705
19.2.36	Fresb Multifamily Mortgage Pas - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$101,993
19.2.37	Government National Mtge A - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
19.2.38	GS Mortgage Securities Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,742
19.2.39	GS Mortgage Securities Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,643
19.2.40	Hilton USA Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
19.2.41	JP Morgan Chase Commercial Mortgage Securities Corp - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$61,486
19.2.42	JP Morgan Chase Commercial Mortgage Securities Corp - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,281
19.2.43	JPMBB Commercial Mortgage Secu - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,979
19.2.44	JPMBB Commercial Mortgage Secu - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,335
19.2.45	JPMBB Commercial Mortgage Securities Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$56,363

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
19.2.46	JPMBB Commercial Mortgage Securities Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
19.2.47	Ladder Capital Commercial Mort - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,562
19.2.48	Ladder Capital Commercial Mort - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,998
19.2.49	LSTAR Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,510
19.2.50	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$250,001 - \$500,000		\$50,001 - \$100,000
19.2.51	Morgan Stanley - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,371
19.2.52	Morgan Stanley BAML Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,536
19.2.53	Morgan Stanley Capital I - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,125
19.2.54	Morgan Stanley Capital I - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
19.2.55	Natixis Commercial Mortgage SE - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,618
19.2.56	Natixis Commercial Mortgage SE - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,130
19.2.57	New Orleans Hotel Trust 2019-H - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,642
19.2.58	SBALR Commercial Mortgage 2020 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
19.2.59	SG Commercial Mortgage Security - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,456

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
19.2.60	Stifel SBA IO Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,445
19.2.61	Treasury - US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$38,426
19.2.62	UBS - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,836
19.2.63	UBS Commercial Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,872
19.2.64	UBS Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,587
19.2.65	UBS-Citigroup Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,727
19.2.66	Wells Fargo Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,868
19.2.67	Wells Fargo Commercial Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
19.2.68	WF-RBS Commercial Mortgage Trust - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,457
19.2.69	WF-RBS Commercial Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,862
20	Cerberus CMBS Associates, L.L.C. (GP of Cerberus CMBS Opportunities Fund, L.P.)	See Endnote	No			
20.1	Cerberus CMBS Associates, L.L.C. – incentive allocation in Cerberus CMBS Opportunities Fund, L.P.	See Endnote	N/A			
20.2	Cerberus CMBS Opportunities Fund, L.P.		No			
20.2.1	1211 Avenue of the Americas TR – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,109

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.2	Bank – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$46,946
20.2.3	Bank5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
20.2.4	BANK5 2024-5YR9 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,699
20.2.5	Bankia SA, Bankia Habitat and BFA (sellers) Spanish real estate portfolio (target) (Project Lane) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$16,148
20.2.6	Barclays Commercial Mortgage Securities LLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$17,154
20.2.7	Bear Commercial Mortgage Securities Inc – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$845
20.2.8	Benchmark Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$47,415
20.2.9	BMO Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$5,626
20.2.10	BOA Com Mtge – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,567
20.2.11	BPR Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,112
20.2.12	BX Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$498
20.2.13	Cantor Commercial Real Estate – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,644
20.2.14	CD Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,130

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.15	CFCRE Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$651
20.2.16	Citigroup Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,598
20.2.17	Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,945
20.2.18	Colony American Finance LTD – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,112
20.2.19	Comm Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$192,540
20.2.20	Credit Suisse – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,649
20.2.21	Credit Suisse Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,337
20.2.22	CSAIL Commercial Mortgage Trus – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,451
20.2.23	DBGS Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,305
20.2.24	DBUBS Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,007
20.2.25	DC Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,926
20.2.26	Deutsche Bank Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$380
20.2.27	Deutsche Bank Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,085
20.2.28	Fannie Mae-Aces – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.29	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$482,055
20.2.30	FREMF Mortgage Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,477
20.2.31	FRESB Multifamily Mortgage PAS – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$193,813
20.2.32	Government National Mtge A – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
20.2.33	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$38,248
20.2.34	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,988
20.2.35	JPMBB Commercial Mortgage Secu – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,091
20.2.36	JPMBB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$99,275
20.2.37	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,685
20.2.38	Key Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$268
20.2.39	Ladder Capital Commercial Mort – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,862
20.2.40	LSTAR Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,457
20.2.41	Morgan Stanley – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,771

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.42	Morgan Stanley BAML Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,065
20.2.43	Morgan Stanley Capital I – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,349
20.2.44	Natixis Commercial Mortgage SE – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,043
20.2.45	SBALR Commercial Mortgage 2020 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
20.2.46	SG Commercial Mortgage Securit – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$29,332
20.2.47	Stifel SBA IO Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,433
20.2.48	THE 2023-MIC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,166
20.2.49	UBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$31,629
20.2.50	UBS-Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,869
20.2.51	Wells Fargo – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$534
20.2.52	Wells Fargo Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,863
20.2.53	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,956
20.2.54	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,050
20.2.55	Comm Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,774

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.56	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$50,001 - \$100,000
20.2.57	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$75,768
20.2.58	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
20.2.59	Ashford Hospitality Trust – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$229,143
20.2.60	Atrium Hotel Portfolio Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,977
20.2.61	BFLD Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,329
20.2.62	BIG Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,942
20.2.63	BX Trust – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$165,562
20.2.64	BXSC Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,287
20.2.65	CALI Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,902
20.2.66	CFK Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$386
20.2.67	Citigroup Commercial Mortgage – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,247
20.2.68	Cold Storage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,540
20.2.69	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.70	Elavon Financial Services DAC – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,338
20.2.71	ELM Trust 2024 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,442
20.2.72	European Loan Conduit – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,929
20.2.73	Gam Resecuritization Trust – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$74,380
20.2.74	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,919
20.2.75	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,709
20.2.76	Hilton USA Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
20.2.77	J.P. Morgan Chase Bank – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,642
20.2.78	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$119,483
20.2.79	JPMBB Commercial Mortgage Secu – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,104
20.2.80	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
20.2.81	Ladder Capital Commercial Mort – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,078
20.2.82	Last Mile Logistics CMBS UK DA – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$25,331
20.2.83	Morgan Stanley Capital I – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
20.2.84	Multifamily Connecticut Avenue – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,880
20.2.85	Multifamily Structured Credit – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$67,508
20.2.86	Natixis Commercial Mortgage SE – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$31,011
20.2.87	New Orleans Hotel Trust 2019-H – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,784
20.2.88	RFM RE-REMIC Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
20.2.89	Thunder Logistics – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
20.2.90	UBS Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,122
20.2.91	UK Logistics – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$11,744
20.2.92	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
20.2.93	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,226
20.2.94	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$742,034
20.2.95	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
20.2.96	US Bank Account #1 (Institution #5) – Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
21	Cerberus CMBS Parallel Fund GP, L.L.C. (GP of Cerberus CMBS Parallel Fund, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.1	Cerberus CMBS Parallel Fund GP, L.L.C., incentive allocation in Cerberus CMBS Parallel Fund, L.P.	See Endnote	N/A			
21.2	Cerberus CMBS Parallel Fund, L.P.		No			
21.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$600,033
21.2.2	UK Bank Account #1 (Institution #2) – Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
21.2.3	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
21.2.4	US Bank Account #2(Institution #5) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
21.2.5	GS Mortgage Securities Corp	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$51,189
21.2.6	Bankia SA, Bankia Habitat and BFA (sellers) Spanish real estate portfolio (target) (Project Lane) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$31,227
21.2.7	Benchmark Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,093
21.2.8	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$813,729
21.2.9	Fresb Multifamily Mortgage Pas – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$85,063
21.2.10	1211 Avenue of the Americas TR – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$724
21.2.11	Ashford Hospitality Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,435

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.2.12	Bank – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$34,691
21.2.13	Bank5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
21.2.14	BANK5 2024-5YR9 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,546
21.2.15	Barclays Commercial Mortgage Securities LLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$56,374
21.2.16	BFLD Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$888
21.2.17	BMO Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,251
21.2.18	BOA Com Mtge – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,977
21.2.19	BPR Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,917
21.2.20	BX TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,022
21.2.21	BX TRUST – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$145,970
21.2.22	BXSC Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,794
21.2.23	CALI Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,089
21.2.24	Cantor Commercial Real Estate – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$388
21.2.25	CD Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,805

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.2.26	CEDR – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,969
21.2.27	Cfcre Commercial Mortgage Trus – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,177
21.2.28	CFK Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$220
21.2.29	Citigroup Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$46,311
21.2.30	Comm Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$55,872
21.2.31	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,498
21.2.32	CSAIL Commercial Mortgage Trus – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,744
21.2.33	DBGS Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,122
21.2.34	DBUBS Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,796
21.2.35	DC Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,646
21.2.36	Deutsche Bank Commercial Mortg – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,681
21.2.37	Elavon Financial Services DAC – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,835
21.2.38	ELM Trust 2024 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,933
21.2.39	European Loan Conduit – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$417

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.2.40	Extended Stay America Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,915
21.2.41	Fanniemae-Aces – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,316
21.2.42	FIVE 2023-V1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,883
21.2.43	FREMF Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,750
21.2.44	Gam Resecuritization Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$66,980
21.2.45	Goldman Sachs & Co – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,484
21.2.46	Government National Mtge A – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$987
21.2.47	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,396
21.2.48	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,421
21.2.49	Gurney's Montauk – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,507
21.2.50	HONO Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$390
21.2.51	J.P. Morgan Chase Bank – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,322
21.2.52	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$215,458
21.2.53	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$49,852

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.2.54	Key Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,438
21.2.55	Ladder Capital Commercial Mort – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,337
21.2.56	Last Mile Logistics CMBS UK DA – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,528
21.2.57	Last Mile Logistics Pan Euro F – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,703
21.2.58	Liberty Street Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,178
21.2.59	LSTAR Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,009
21.2.60	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		\$50,001 - \$100,000
21.2.61	Morgan Stanley – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,610
21.2.62	Morgan Stanley BAML Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$23,665
21.2.63	Morgan Stanley BAML Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,409
21.2.64	Morgan Stanley Capital I – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,029
21.2.65	MTN Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,855
21.2.66	Multifamily Connecticut Avenue – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$86,168
21.2.67	Multifamily Structured Credit – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$185,204

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.2.68	Natixis Commercial Mortgage SE – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
21.2.69	RFM RE-REMIC Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
21.2.70	SBALR Commercial Mortgage 2020 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
21.2.71	SG Commercial Mortgage Securit – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,441
21.2.72	SREIT Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,012
21.2.73	Stifel SBA IO Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,181
21.2.74	THE 2023-MIC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,244
21.2.75	Thunder Logistics – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
21.2.76	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$49,735
21.2.77	UBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$425
21.2.78	UBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,809
21.2.79	UK Logistics – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,281
21.2.80	Wells Fargo – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,970
21.2.81	Wells Fargo Commercial Mortgag – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,599

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
21.2.82	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,355
21.2.83	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,235
22	Cerberus CMBS-1 GP, LLC (GP of Cerberus CMBS-1 Master Fund, L.P.)	See Endnote	No			
22.1	Cerberus CMBS-1 GP, LLC, carried interest in Cerberus CMBS-1 Master Fund, L.P.	See Endnote	N/A			
22.2	Cerberus CMBS-1 Master Fund, L.P.		No			
22.2.1	Comm Mortgage Trust– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,505
22.2.2	JP Morgan Chase Commercial Mortgage Securities Corporation– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
22.2.3	WF-RBS Commercial Mortgage Trust Corp – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,788
22.2.4	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$2,501 - \$5,000
22.2.5	Ashford Hospitality Trust– Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,222
22.2.6	BX Trust– Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
22.2.7	JPMDDB Commercial Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
22.2.8	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
22.2.9	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
23	Cerberus Homes Fund GP, L.L.C (GP of Cerberus Cornerstone Homes Fund, L.P.)	See Endnote	No			
23.1	Cerberus Homes Fund GP, L.L.C., carried interest in Cerberus Cornerstone Homes Fund, L.P.	See Endnote	N/A			
23.2	Cerberus Cornerstone Homes Fund, L.P.		No			
23.2.1	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
23.2.2	US Bank Account #1 (Institution #7) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
23.2.3	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$301,033
23.2.4	First Key Homes	See Endnote	N/A	\$25,000,001 - \$50,000,000	Distributive Share	\$370,505
23.2.5	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$158,699
23.2.6	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
23.2.7	First Key Homes	See Endnote	N/A	\$25,000,001 - \$50,000,000	Distributive Share	\$2,901,963
24	Cerberus Corporate Credit Associates, LLC (GP of Cerberus Corporate Credit Fund, L.P.)	See Endnote	No			
24.1	Cerberus Corporate Credit Associates, LLC, carried interest in Cerberus Corporate Credit Fund, L.P.	See Endnote	N/A			
24.2	Cerberus Corporate Credit Fund, L.P.		No			
24.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,865

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.2	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,415
24.2.3	ALVARIA HOLDCO (CAYMAN)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.4	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,007
24.2.5	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.6	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.7	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.8	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$691
24.2.9	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,591
24.2.10	DISH NETWORK CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,506
24.2.11	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,742
24.2.13	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.14	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$336
24.2.15	Joerns Healthcare, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,072

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.16	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,251
24.2.17	Level 3 Financing, Inc.- Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$50,769
24.2.18	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.19	Mallinckrodt International Finance S.A	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,068
24.2.20	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.21	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
24.2.22	NORTHWEST FIBER LLC/NORT- Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,154
24.2.23	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.24	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.25	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,307
24.2.26	PlayPower Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$364
24.2.27	P&L DEV LLC/PLD FIN CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,425
24.2.28	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$858
24.2.29	MALMO FDIC – Total Return Swap	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.30	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.31	RADIATE HOLDCO / FINANCE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$501
24.2.32	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.33	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,741
24.2.34	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,452
24.2.35	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.36	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.37	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.38	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$108,617
24.2.39	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,002
24.2.40	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$518
24.2.41	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,634
24.2.42	Ulterra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$347
24.2.43	Unifin Financiera SA DE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,548

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.44	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,664
24.2.45	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.46	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,043
24.2.47	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.48	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$139,856
24.2.49	Tenet Equity Holdings LP	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$56,431
24.2.50	Goswami Infratech Private Limited – Non-Convertible Debenture - Corporate Bonds – US	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$82,320
24.2.51	Frontier Communications Parent Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$287,812
24.2.52	Altice France SA - Corporate Bonds – Non US	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$1,402
24.2.53	Altice USA Inc - Corporate Bonds – US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$11,079
24.2.54	Altice USA Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
24.2.55	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
24.2.56	Abra Group Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.57	Bright Bidco B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.58	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.59	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.60	GOTO GROUP INC - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.61	Guitar Center, Inc. - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$435
24.2.62	Cerberus Imagine US LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$39,409
24.2.63	Intelsat Luxembourg SA	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,941
24.2.64	Joerns Healthcare, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
24.2.65	KAISA GROUP HOLDINGS LTD - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$485
24.2.66	Libbey Glass Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.67	Ligado Networks LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,645
24.2.68	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.69	Mallinckrodt International Finance S.A	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$46,307
24.2.70	Mallinckrodt International Finance S.A- Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,396
24.2.71	MILLENNIUM ESCROW CORP - Corporate Bonds – US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$17,522

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.72	Neiman Marcus Group Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.73	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,098
24.2.74	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,026
24.2.75	TPC Group Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,230
24.2.76	Unifin Financiera SA DE	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.77	Comscore Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,960
24.2.78	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$29,678
24.2.79	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
24.2.80	Grupo Sports World SAB de CV	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$396
24.2.81	Guitar Center, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.82	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
24.2.83	Malmo Fundo de Investimento Em Cotas de Fundos de Investimento Em Direitos Creditorios Nao-Padronizados – Senior Quotas	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.84	Promontoria Yuma Investments LDC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.85	Southeastern Grocers Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,688
24.2.86	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.87	American Trailer World Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.88	ANASTASIA PARENT, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,768
24.2.89	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.90	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.91	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.92	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,993
24.2.93	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.94	Covis Finco S.A.R.L.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
24.2.95	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.96	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.97	FBB Holdings III, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,176
24.2.98	GRAND CIRCLE CORPORATION	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,824

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.99	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.10 0	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.10 1	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.10 2	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.10 3	The Imagine Group, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$17,428
24.2.10 4	Isagenix International LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.10 5	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.10 6	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,029
24.2.10 7	K&N Parent, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.10 8	Laces Group (DECOLIN INC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$300
24.2.10 9	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 0	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 1	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 2	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.11 3	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$288
24.2.11 4	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 5	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 6	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 7	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 8	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.11 9	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 0	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 1	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 2	FLAME NEWCO, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 3	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 4	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 5	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 6	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
24.2.12 7	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 8	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.12 9	Orchid Finco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,895
24.2.13 0	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.13 1	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.13 2	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
24.2.13 3	Grupo Sports World, SAB de CV	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
24.2.13 4	Twin Star Holdings Ltd. (Project Logo)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$34,179
24.2.13 5	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
24.2.13 6	US Bank Account #1 (Institution #5) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
25	Cerberus Corporate Credit Solutions Associates II, LLC (GP of Cerberus Corporate Credit Solutions Fund II, L.P.)	See Endnote	No			
25.1	Cerberus Corporate Credit Solutions Associates II, LLC, carried interest in Cerberus Corporate Credit Solutions Fund II, L.P.	See Endnote	N/A			
25.2	Cerberus Corporate Credit Solutions Fund II, L.P.		No			
25.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,487

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.2	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.3	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.4	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$644
25.2.5	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
25.2.6	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
25.2.7	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.8	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.9	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10	NORTHWEST FIBER LLC/NORT- Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$481
25.2.11	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,418
25.2.12	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$363
25.2.13	Unifin Financiera SA DE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$312
25.2.14	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$249
25.2.15	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$296

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.16	Joerns Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$745
25.2.17	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.18	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.19	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.20	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.21	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.22	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.23	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.24	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.25	Mallinckrodt International Finance S.A	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$745
25.2.26	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.27	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.28	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.29	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.30	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.31	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.32	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.33	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.34	Ulterra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.35	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.36	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,244
25.2.37	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.38	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.39	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.40	Cerberus Ligado Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.41	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.42	Altice USA Inc - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.43	Alto Maipo SpA – Note – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.44	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.45	Frontier Communications Parent Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,903
25.2.46	Cerberus Imagine US LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,915
25.2.47	Intelsat Luxembourg SA	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,490
25.2.48	Joerns Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.49	KAISA GROUP HOLDINGS LTD - Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.50	Libbey Glass Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.51	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,401
25.2.52	Ligado Networks LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,772
25.2.53	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.54	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,682
25.2.55	Mallinckrodt International Finance S.A - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$417
25.2.56	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.57	Neiman Marcus Group Ltd LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,239

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.58	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$494
25.2.59	Tenet Equity Holdings LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,922
25.2.60	TPC Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,729
25.2.61	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.62	Comscore Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,849
25.2.63	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.64	Guitar Center, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.65	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$330
25.2.66	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.67	ANASTASIA PARENT, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.68	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.69	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.70	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.71	Bright Bidco BV (Lumileds)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,332

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.72	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.73	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.74	GRAND CIRCLE CORPORATION	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,253
25.2.75	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.76	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.77	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.78	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.79	The Imagine Group, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,385
25.2.80	Isagenix International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.81	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.82	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.83	K&N Parent, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.84	Laces Group (DECOLIN INC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.85	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.86	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.87	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.88	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.89	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.90	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.91	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.92	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.93	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.94	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.95	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.96	FLAME NEWCO, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.97	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.98	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.99	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.10 0	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 1	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 2	Orchid Finco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$968
25.2.10 3	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 4	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 5	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 6	Grupo Sports World, SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 7	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 8	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.10 9	Bright Bidco B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.11 0	Covis Finco S.A.R.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.11 1	Covis Finco S.A.R.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.11 2	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
25.2.11 3	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
25.2.11 4	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
26	Cerberus Corporate Credit Solutions Associates, LLC (GP of Cerberus Corporate Credit Solutions Fund, L.P.)	See Endnote	No			
26.1	Cerberus Corporate Credit Solutions Associates, LLC, carried interest in Cerberus Corporate Credit Solutions Fund, L.P.	See Endnote	N/A			
26.2	Cerberus Corporate Credit Solutions Fund, L.P.		No			
26.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,645
26.2.2	Cerberus Imagine US LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,007
26.2.3	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
26.2.4	Frontier Communications Parent Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$159,501
26.2.5	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$80,285
26.2.6	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$201 - \$1,000
26.2.7	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
26.2.8	The Imagine Group, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,099
26.2.9	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
27	Cerberus Institutional Associates CP, L.L.C. (GP of Cerberus CP Partners, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
27.1	Cerberus Institutional Associates CP, L.L.C., carried interest in Cerberus CP Partners, L.P.	See Endnote	N/A			
27.2	Cerberus CP Partners, L.P.		No			
27.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$585,084
27.2.2	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
27.2.3	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$2,501 - \$5,000
27.2.4	Promontoria Holding 73 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.5	Promontoria Holding 67 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.6	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.7	Treasury - US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,185
27.2.8	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,182
27.2.9	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$19,152
27.2.10	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,579
27.2.11	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,959
27.2.12	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,219
27.2.13	Towd Point Mortgage Funding 2019 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$4,712

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
27.2.14	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$44,395
27.2.15	Keane Investor Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,126
27.2.16	Towd Point Mortgage Funding 2019 – Granite 4 plc - Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,161
27.2.17	Towd Point Mortgage Funding 2019 – Granite 5 plc - Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.18	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$433
27.2.19	Promontoria Holding 116 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.20	Kona Investment Fund – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$940
27.2.21	Promontoria German Real Estate Holdings B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$522
27.2.22	Promontoria Phoenix Holding B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,891
27.2.23	Promontoria Shift Holding 2 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$216
27.2.24	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$707
27.2.25	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$209
27.2.26	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.27	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
27.2.28	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,638
27.2.29	Albertsons Companies, Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.30	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$500,001 - \$1,000,000		\$15,001 - \$50,000
27.2.31	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.32	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
27.2.33	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.34	Promontoria Holding 147 B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
27.2.35	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
27.2.36	Promontoria (Finn) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.37	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.38	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.39	Pacino Power International S.L.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
27.2.40	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.41	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. – European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
27.2.42	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.43	C3 Investment Fund – European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
27.2.44	Hamburg Commercial Bank AG	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$12,053
27.2.45	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.46	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
27.2.47	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.48	C5 Investment Fund – European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.49	Gescobro Collection Services, S.L.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
27.2.50	Staples Solutions B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.51	Albertsons Companies, Inc	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
27.2.52	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
27.2.53	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.54	Towd Point Mortgage Funding 2023 – Vantage 3 plc - Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$851
27.2.55	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
27.2.56	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.57	Towd Point Mortgage Funding 2024 – Granite 6 plc - Securitization Call Option	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,151
27.2.58	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
27.2.59	Towd Point Mortgage Funding – Hastings 1 plc - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,119
27.2.60	Tier 1 Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
27.2.61	Towd Point Mortgage Funding 2021 – Hastings 1 plc - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,959
27.2.62	Towd Point Mortgage Funding 2023 - Vantage 3 plc - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$13,453
27.2.63	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
27.2.64	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
27.2.65	US Bank Account #1 (Institution #5) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
28	CBF Offshore GP Holdings, LLC (GP of Cerberus EU Levered Loan Opportunities V, L.P.)	See Endnote	No			
28.1	Cerberus EU Levered Opportunities V GP, LLC, carried interest in Cerberus EU Levered Loan Opportunities V, L.P.	See Endnote	N/A			
28.2	Cerberus EU Levered Loan Opportunities V, L.P.		No			
28.2.1	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
28.2.2	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.3	BCR BUYER, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.4	Venturi Supply LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.5	Broadstreet Partners Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.6	By Light Professional IT Services LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.7	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.8	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.9	Caravan Emulsifiers LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.10	Clearly Clean Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.11	Cobra Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.12	Eagle Family Foods Group LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.13	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.14	Grant Thornton Advisors	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.15	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
28.2.16	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.17	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.18	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.19	Industrial Service Solutions WC, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.20	Guardian US Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.21	USMPC Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.22	KIDDE-FENWAL, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.23	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.24	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.25	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.26	Nuvei Technologies Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.27	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.28	Pentec Acquisition Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.29	Priority Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
28.2.30	Renfro LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.31	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.32	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.33	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.34	Strada Services, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.35	SUPPLYONE, INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.36	SWEET OAK PARENT LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.37	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.38	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.39	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.40	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.41	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.42	VT Group Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.43	W&A Intermediate Co., LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
28.2.44	TITAN PURCHASER, INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
28.2.45	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
28.2.46	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
29	Cerberus FSBA Corporate Credit GP, LLC (GP of Cerberus FSBA Corporate Credit Fund, L.P.)	See Endnote	No			
29.1	Cerberus FSBA Corporate Credit GP, LLC, carried interest in Cerberus FSBA Corporate Credit Fund, L.P.	See Endnote	N/A			
29.2	Cerberus FSBA Corporate Credit Fund, L.P.		No			
29.2.1	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,224
29.2.2	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.3	CORURIFE NETHERLANDS BV - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$772
29.2.4	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$851
29.2.5	DISH NETWORK CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$279
29.2.6	Hlf Fin Sarl LLC/Herbaliz - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$251
29.2.7	INNOPHOS HOLDINGS INC - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,805
29.2.8	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$974

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.9	Level 3 Financing, Inc. - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$18,728
29.2.10	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$201 - \$1,000
29.2.11	NORTHWEST FIBER LLC/NORT - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,325
29.2.12	P&L DEV LLC/PLD FIN CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$889
29.2.13	RADIATE HOLDCO / FINANCE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$550
29.2.14	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,360
29.2.15	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$928
29.2.16	Unifin Financiera SA DE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$473
29.2.17	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$494
29.2.18	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,528
29.2.19	ALVARIA HOLDCO (CAYMAN)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.20	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.21	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.22	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.23	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.24	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$323
29.2.25	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.26	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.27	Joerns Healthcare	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,126
29.2.28	LUMEN TECHNOLOGIES, INC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$790
29.2.29	LTI Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.30	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,125
29.2.31	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.32	New Trojan Parent Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$226
29.2.33	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.34	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.35	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$242
29.2.36	PETCO Animal Supplies, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,099

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.37	PlayPower Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$432
29.2.38	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$210
29.2.39	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.40	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.41	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,920
29.2.42	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.43	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.44	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.45	Ultrerra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.46	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.47	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$692
29.2.48	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.49	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.50	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,713

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.51	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.52	Altice France SA - Corporate Bonds – Non US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,032
29.2.53	Altice USA Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.54	Altice USA Inc - Corporate Bonds – US	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,742
29.2.55	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.56	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.57	Frontier Communications Parent Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$49,842
29.2.58	GOTO GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.59	Guitar Center, Inc. - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$251
29.2.60	Cerberus Imagine US LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,410
29.2.61	Intelsat Luxembourg SA	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,896
29.2.62	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.63	KAISA GROUP HOLDINGS LTD - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$721
29.2.64	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,857

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.65	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.66	Mallinckrodt International Finance S.A	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,584
29.2.67	Mallinckrodt International Finance S.A - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$630
29.2.68	MILLENNIUM ESCROW CORP - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,037
29.2.69	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.70	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,873
29.2.71	Dynata, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,217
29.2.72	Tenet Equity Holdings LP	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$10,467
29.2.73	TPC Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,124
29.2.74	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.75	Comscore Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,404
29.2.76	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$37,287
29.2.77	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – CCM Denali Equity Holdings, LP - Warrant	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,712
29.2.78	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,134

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.79	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.80	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.81	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.82	Promontoria Holding 206 B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
29.2.83	Goswami Infratech Private Limited – Non-Convertible Debenture	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,094
29.2.84	Promontoria Yuma Investments LDC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.85	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$499
29.2.86	APEX Tool Group, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$233
29.2.87	Ligado Networks LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,651
29.2.88	ANASTASIA PARENT, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,031
29.2.89	ACProducts Holdings Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$808
29.2.90	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,511
29.2.91	Congruex Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,383
29.2.92	GRAND CIRCLE CORPORATION	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,943

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.93	The Imagine Group, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$624
29.2.94	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,464
29.2.95	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$873
29.2.96	Twin Star Holdings Ltd.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,340
29.2.97	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.98	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.99	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.10 0	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.10 1	Burgess Point Purchaser Corp (BBB Industries)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.10 2	Caliburn International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.10 3	Castle US Holding Orp (Cision)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.10 4	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.10 5	Elevate Textiles Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.10 6	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.10 7	Gogo Intermediate Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.10 8	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.10 9	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 0	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 1	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 2	Isagenix International LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.11 3	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 4	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 5	Laces Group (DECOLIN INC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 6	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 7	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 8	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.11 9	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 0	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.12 1	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 2	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 3	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 4	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 5	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 6	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 7	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 8	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.12 9	FLAME NEWCO, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 0	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 1	POSEIDON BIDCO S.A.S.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.13 2	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 3	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 4	Research Now Group LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.13 5	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,059
29.2.13 6	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 7	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 8	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.13 9	Grupo Sports World, SAB de CV	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.14 0	American Trailer World Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.14 1	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.14 2	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.14 3	Bright Bidco B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.14 4	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.14 5	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
29.2.14 6	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$747
29.2.14 7	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
29.2.14 8	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
29.2.14 9	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,779
30	CBF GP Holdings, LLC (Managing Member of Cerberus FSBA Levered Opportunities GP, LLC)	See Endnote	No			
30.1	Cerberus FSBA Levered Opportunities GP, LLC (GP of Cerberus FSBA Levered Loan Opportunities Fund, L.P.)		No			
30.2	Cerberus FSBA Levered Opportunities GP, LLC, carried interest in Cerberus FSBA Levered Loan Opportunities Fund, L.P.	See Endnote	N/A			
30.3	Cerberus FSBA Levered Loan Opportunities Fund, L.P.		No			
30.3.1	OAQ Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,220
30.3.2	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,328
30.3.3	CB Neptune Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$103,142
30.3.4	Cobra Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,624
30.3.5	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.6	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,802
30.3.7	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$33,224
30.3.8	Gene by Gene, Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,298

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.9	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.10	Integrated Advantage Group	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,770
30.3.11	IXM Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,420
30.3.12	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,731
30.3.13	LenderLive Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$4,534
30.3.14	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,611
30.3.15	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$25,851
30.3.16	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,497
30.3.17	Sweet Oak Parent LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,307
30.3.18	TL Vista Merger Sub Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,431
30.3.19	VT Group Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,207
30.3.20	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$27,348
30.3.21	Canyonlands Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,003
30.3.22	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$63,250

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.23	FedData Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
30.3.24	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
30.3.25	Integrated Advantage Group (Gaming Route Operator) – Warrants – Private – Warrants2 and Warrants3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,167
30.3.26	Select Interior Concepts, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,639
30.3.27	Strada Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,766
30.3.28	Support Services Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,647
30.3.29	A.M. Castle & Co.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$46,815
30.3.30	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,799
30.3.31	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,934
30.3.32	Venturi Supply LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$39,242
30.3.33	By Light Professional IT Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$71,337
30.3.34	Agile Defense, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
30.3.35	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,793
30.3.36	Alorica Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,960

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.37	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.38	American Teleconferencing Services Ltd - Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.39	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
30.3.40	Animal Supply Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
30.3.41	Citation Alpha Merger Sub 1 LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$18,054
30.3.42	May Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,770
30.3.43	Associated Materials	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,438
30.3.44	Aston Acquisition Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,153
30.3.45	Astro Intermediate II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,854
30.3.46	Ballymore Purchaser, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,830
30.3.47	BCR Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,879
30.3.48	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.49	BLST Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.50	Bobcat AV Buyer Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,444

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.51	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,886
30.3.52	Bright International, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,324
30.3.53	BWT LLC (Bluewater)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,279
30.3.54	Cadence Intermediate II LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,266
30.3.55	The Cadmus Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,046
30.3.56	Caravan Emulsifiers LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,971
30.3.57	CareerBuilder, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,206
30.3.58	Cascade Environmental, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,477
30.3.59	US Bank Account #1 (Institution #3) – Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
30.3.60	Cast-Crete Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,913
30.3.61	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,352
30.3.62	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,376
30.3.63	Cherry Holdco, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,799
30.3.64	Classic Brands LLC – Promissory Note		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.65	Clearly Clean Holdings LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,409
30.3.66	Cotton Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$52,768
30.3.67	Coverall Acquisition LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,589
30.3.68	Data Axle	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,006
30.3.69	Earthlink, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,603
30.3.70	Edsco Fasteners LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$640
30.3.71	Electro Rent LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$57,270
30.3.72	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,809
30.3.73	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,688
30.3.74	Encompass Digital Media Inc	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
30.3.75	EIS Operating Enterprises, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,148
30.3.76	EverZinc Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$41,433
30.3.77	Exadel, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,615
30.3.78	Extreme Reach Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$56,011

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.79	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$37,468
30.3.80	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$38,432
30.3.81	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,487
30.3.82	Fortress Brand Holding Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,012
30.3.83	GCM HVAC Bidco, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,676
30.3.84	GCM Magnolia Bidco, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,483
30.3.85	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,173
30.3.86	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,586
30.3.87	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$43,382
30.3.88	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,710
30.3.89	Guardia LLC – Claim		N/A	None (or less than \$1,001)	Distributive Share	\$604
30.3.90	Halfmoon Buyer, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,342
30.3.91	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,635
30.3.92	HealthPro Holdings Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,159

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.93	Hoffmaster Group, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$76,261
30.3.94	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$41,455
30.3.95	Infinite Choice LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
30.3.96	Innovairre Holding Company LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
30.3.97	Instant Web LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
30.3.98	Inteva Products, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,839
30.3.99	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,427
30.3.10 0	INW Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,125
30.3.10 1	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,413
30.3.10 2	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,245
30.3.10 3	Jack Cooper Investments, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,992
30.3.10 4	Jackson Paper Manufacturing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,992
30.3.10 5	Jaguar Parent, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,583
30.3.10 6	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$48,430

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.10 7	Kidde-Fenwal, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,701
30.3.10 8	SSE Holding, LP	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.10 9	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,069
30.3.11 0	BP Loenbro Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.11 1	Lux Credit Consultants LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,462
30.3.11 2	Mattress Warehouse, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,640
30.3.11 3	MediaNews Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,269
30.3.11 4	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,806
30.3.11 5	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,684
30.3.11 6	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.11 7	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$251
30.3.11 8	Morphe, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.11 9	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,429
30.3.12 0	Noramco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,930

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.12 1	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,548
30.3.12 2	Pace Industries, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.12 3	CF Newco, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$23,284
30.3.12 4	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,180
30.3.12 5	Pegasus ME Buyer, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,336
30.3.12 6	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,380
30.3.12 7	Pentec Acquisition Corp.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$38,104
30.3.12 8	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,166
30.3.12 9	PMFC Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,423
30.3.13 0	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$513
30.3.13 1	Pond Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$51,316
30.3.13 2	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$26,076
30.3.13 3	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.13 4	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,204

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.13 5	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$53,239
30.3.13 6	Sabel Systems Technology Solutions, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,747
30.3.13 7	Screening Acquisition, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,516
30.3.13 8	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,306
30.3.13 9	SEI Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,215
30.3.14 0	Siffron Buyer, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$36,983
30.3.14 1	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
30.3.14 2	SLogic Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.14 3	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,945
30.3.14 4	SMTC Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,938
30.3.14 5	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.14 6	Southern Graphics Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,123
30.3.14 7	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,647
30.3.14 8	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$499

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.14 9	SSW Intermediary LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,311
30.3.15 0	S-PPT Holdings LLC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.15 1	Stanadyne LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,044
30.3.15 2	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,385
30.3.15 3	Sunbelt Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,215
30.3.15 4	System Pavers, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,896
30.3.15 5	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,840
30.3.15 6	Terram Lab Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,786
30.3.15 7	The Segerdahl Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,027
30.3.15 8	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,434
30.3.15 9	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,162
30.3.16 0	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.16 1	TotalMed Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$66,709
30.3.16 2	Transom Symphony Opco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,576

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.16 3	Travel Nurse Across America, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,766
30.3.16 4	Tribune Publishing Company	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,946
30.3.16 5	Trimlite Buyer LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,950
30.3.16 6	Trio US Holdco Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,756
30.3.16 7	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
30.3.16 8	TTSI Logistics LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
30.3.16 9	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$35,267
30.3.17 0	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,058
30.3.17 1	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,060
30.3.17 2	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$53,593
30.3.17 3	Virtium Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,545
30.3.17 4	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,403
30.3.17 5	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,457
30.3.17 6	Xoriant Midco B, INC.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,662

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
30.3.17 7	XS Technologies Holdings, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,461
30.3.17 8	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,037
30.3.17 9	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,019
31	Cerberus Global NPL Associates, L.L.C. (GP of Cerberus Global NPL Fund, L.P.)	See Endnote	No			
31.1	Cerberus Global NPL Associates, L.L.C., carried interest in Cerberus Global NPL Fund, L.P.	See Endnote	N/A			
31.2	Cerberus Global NPL Fund, L.P.		No			
31.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$16,068,767
31.2.2	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
31.2.3	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
31.2.4	US Bank Account #1 (Institution #5) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
31.2.5	US Bank Account #1 (Institution #6) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
31.2.6	Promontoria Amsterdam Aquisicao de Direitos Creditorios e Participacoes Ltda. – Delinquent Bank Claims	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
31.2.7	Abra Group Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
31.2.8	CCF Holdings S.A.S.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
31.2.9	Nexpe S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
31.2.10	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$58,639
31.2.11	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$135,775
31.2.12	Malmo Fundo de Investimento Em Cotas de Fundos de Investimento Em Direitos Creditorios Nao-Padronizados – Senior Quotas	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
31.2.13	Nexpe, S.A.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
31.2.14	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,930
31.2.15	Freddie Mac Multifamily Structured Pass Through Certificates - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,035
31.2.16	Towd Point Mortgage Funding 2021 – Hastings 1 plc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,155
31.2.17	Freddie Mac - Seasoned Credit Risk Transfer Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$44,152
31.2.18	FREMF Mortgage Trust (Freddie Mac) - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$63,981
31.2.19	Towd Point Mortgage Funding 2021 – Hastings 1 plc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,273
31.2.20	Towd Point Mortgage Funding 2019-AU13 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$29,831
31.2.21	State Street Institutional US Government Money Market Fund GVMXX		Yes	None (or less than \$1,001)		\$15,001 - \$50,000

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
31.2.22	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
31.2.23	A.C.N. 603 303 126 Pty Ltd.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$360
31.2.24	Officine CST S.p.A.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.25	Pendrick Capital Partners Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.26	A.C.N. 603 303 126 Pty Ltd.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
31.2.27	Pontifex Bridge Financing B.V.,	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$17,580
31.2.28	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. – European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$61,067
31.2.29	Promontoria Holding 275 B.V. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.30	Promontoria Holding 236 B.V. - European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
31.2.31	Promontoria Holding 308 B.V. - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$271,458
31.2.32	Promontoria Holding 210 B.V. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.33	Promontoria Beech Designated Activity Company - European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
31.2.34	Promontoria Brew Ltd - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,841
31.2.35	Promontoria Indian Designated Activity Company - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$55,711

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
31.2.36	Barossa Asset Purchaser SARL - UK Residential Mortgage and MBS Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.37	Promontoria Holding 250 B.V. - European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
31.2.38	Promontoria Mars Designated Activity Company - European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
31.2.39	Promontoria Modelo, S.A. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$262,341
31.2.40	Promontoria Holding 254 B.V. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.41	Palio SPV S.R.L. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.42	Oniro SPV S.r.l. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
31.2.43	Promontoria (Redwood) Designated Activity Company - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.44	Promontoria Scariff Designated Activity Company - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.45	Promontoria Sky Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$818,919
31.2.46	Promontoria Snow Designated Activity Company - European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
31.2.47	Promontoria Holding 425 B.V. - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$113,630
31.2.48	Promontoria Holding 406 B.V. - European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
31.2.49	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,322,105

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
31.2.50	Promontoria Big Ben Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
31.2.51	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,249
31.2.52	Hamburg Commercial Bank AG	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$106,488
31.2.53	Promontoria Manzana, S.A. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
31.2.54	Multipartamentos 1 FIP	See Endnote	No	\$100,001 - \$250,000		None (or less than \$201)
31.2.55	C7 Investment Fund - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
31.2.56	Promontoria Challenger I S.A. - European Real Estate Business	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
31.2.57	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
31.2.58	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
31.2.59	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$582,424
31.2.60	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,883
31.2.61	Promontoria Holding 280 B.V. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
31.2.62	Promontoria Holding 302 B.V.	See Endnote	No	\$50,001 - \$100,000		None (or less than \$201)
31.2.63	Los Grobo Agropecuaria SA	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$295,195

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
31.2.64	Nexpe, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
31.2.65	MALMO FDIC - Total Return Swap	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$132,447
31.2.66	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,496
32	Cerberus Global Private Equity Associates, L.L.C. (GP of Cerberus Global Private Equity Partners, L.P.)	See Endnote	No			
32.1	Cerberus Global Private Equity Associates, L.L.C., carried interest in Cerberus Global Private Equity Partners, L.P.	See Endnote	N/A			
32.2	Cerberus Global Private Equity Partners, L.P.		No			
32.2.1	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,129,041
32.2.2	Closure Systems International Group Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,340,231
32.2.3	Sparta Aggregator L.P.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$3,547,736
32.2.4	Cerberus Cloud Del Holdings, L.L.C. – Internal Promissory Note in connection with commitment to invest in Red River Technology LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$315,917
32.2.5	Red River Technology LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
32.2.6	Alzheimer’s Research & Treatment Center LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$5,095,527
32.2.7	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$3,069,882

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
32.2.8	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – Warrant	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,458,267
32.2.9	Cerberus NDX LP	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
32.2.10	Sleep Holdco LLC (d/b/a 3Z Brands)	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$5,986,167
32.2.11	M1 Support Services, L.P.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
32.2.12	North Wind USA, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
32.2.13	Cerberus Concord Aggregator, L.P.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
32.2.14	Colt Parent Company LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
32.2.15	US Bank Account #1 (Institution #3) - Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
33	Cerberus Global Residential Credit GP, L.L.C. (GP of Cerberus Global Residential Credit Fund, L.P.)	See Endnote	No			
33.1	Cerberus Global Residential Credit GP, L.L.C., incentive allocation in Cerberus Global Residential Credit Fund, L.P.	See Endnote	N/A			
33.2	Cerberus Global Residential Credit Fund, L.P.		No			
33.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
33.2.2	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,404
33.2.3	Towd Point Master Trust 2024-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
33.2.4	Towd Point Master Trust 2024-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.5	Towd Point Master Trust 2024-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.6	Towd Point Master Trust 2024-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.7	Carvana Auto Receivables Trust - Asset Backed Security – Auto Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,726
33.2.8	CRM Loans Trust 1 2024-OM2	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,389
33.2.9	CRM Loans Trust 1 2024-OM3	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$66,756
33.2.10	CRM Loans Trust 1 2024-OM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,032
33.2.11	Towd Point Mortgage Funding 2024 – Granite 7 plc - Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,358
33.2.12	Spiritus Capital LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,472
33.2.13	Towd Point Auto Trust 2024-A1 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,766
33.2.14	Towd Point Auto Trust 2024-A2 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,309
33.2.15	CRM Loans Trust 1 2024-OM5	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
33.2.16	CRM Loans Trust 1 2024-OM6 EQ	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,741
33.2.17	Towd Point Mortgage Funding Trust 2024-PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
33.2.18	Auburn Securities PLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,017
33.2.19	Freddie Mac - Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.20	RCKT Mortgage Trust 2024-CES5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,563
33.2.21	CRM Loans Trust 2024-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.22	CRM Loans Trust 2024-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.23	CRM Loans Trust 2024-OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.24	CRM Loans Trust 2024-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.25	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.26	Towd Point Master Funding Trust 2024-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
33.2.27	Auburn Securities PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,349
33.2.28	BELLEMEADE RE LT – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$969
33.2.29	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$452
33.2.30	RCKT Mortgage Trust 2024-CES5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,931
33.2.31	Towd Point Mortgage Funding 2024 – Granite 7 plc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$23,351

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
33.2.32	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
33.2.33	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
33.2.34	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,745
34	Cerberus Global Residential Loan Strategy GP, L.L.C. (GP of Cerberus Global Residential Loan Strategy Fund, L.P.)	See Endnote	No			
34.1	Cerberus Global Residential Loan Strategy GP, L.L.C., carried interest in Cerberus Global Residential Loan Strategy Fund, L.P.	See Endnote	N/A			
34.2	Cerberus Global Residential Loan Strategy Fund, L.P.		No			
34.2.1	AMSR Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,029
34.2.2	Citigroup Mortgage Loan Trust- Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$30,955
34.2.3	Connecticut Avenue Securities (Fannie Mae) - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$551,696
34.2.4	Seasoned Credit Risk Transfer Trust (Freddie Mac) - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$884,290
34.2.5	STACR Trust (Freddie Mac) - Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,048,323
34.2.6	Home Partners Of America Trust - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$133,466
34.2.7	Mill City Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$212,892
34.2.8	New Residential Mortgage Loan Trust - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$356,256

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.9	Pagaya AI Technology in Housin - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$227,017
34.2.10	Progress Residential Trust - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$40,977
34.2.11	Radnor Re LTD - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$284,205
34.2.12	Towd Point HE Trust 2023-1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$89,320
34.2.13	Towd Point Master Trust 2021-R1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$315,957
34.2.14	Towd Point Master Trust 2023-CES1 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$45,395
34.2.15	Towd Point Master Trust 2023-CES2 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$34,627
34.2.16	Towd Point Master Trust 2023-CES2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,213
34.2.17	Treasury - US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$543,016
34.2.18	Treasury - US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,266
34.2.19	Tricon Residential - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,532
34.2.20	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.21	Cascade Funding Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,961
34.2.22	Colony American Finance LTD - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,574

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.23	Eagle Re Ltd - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,703
34.2.24	RCKT Mortgage Trust 2024-CES1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,175
34.2.25	Stratton Mortgage Funding PLC - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,915
34.2.26	Towd Point Master Trust 2022-EBO1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,305
34.2.27	Tricon Residential - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,532
34.2.28	Towd Point Master Trust 2016-1 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$59,691
34.2.29	Towd Point Master Trust 2016-4 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$66,689
34.2.30	Towd Point Master Trust 2017-1 - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$199,973
34.2.31	Towd Point Master Trust 2019-MH1 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,378
34.2.32	Towd Point Mortgage Funding 2018 - Auburn 12 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$55,571
34.2.33	Towd Point Mortgage Funding 2020 - Auburn 14 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$150,932
34.2.34	Towd Point Mortgage Funding 2019-AU13 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$85,551
34.2.35	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,871
34.2.36	Towd Point Master Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$878

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.37	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,145
34.2.38	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$62,723
34.2.39	Towd Point Master Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$32,405
34.2.40	Towd Point Master Funding Trust 2023-PM7	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$41,864
34.2.41	Towd Point Master Funding Trust 2023-PM8	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$242,506
34.2.42	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,265
34.2.43	Towd Point Master Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$936
34.2.44	Towd Point Master Funding Trust 2023-OM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,341
34.2.45	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$50,808
34.2.46	Towd Point Master Funding Trust 2023-PM6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$87,136
34.2.47	Auburn Securities PLC - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$132,964
34.2.48	Auburn Securities PLC - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$421,139
34.2.49	BELLEMEADE RE LT - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$144,877
34.2.50	Chase Mortgage Finance Corporation - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$49,965

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.51	Chase Mortgage Finance Corporation - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,114
34.2.52	Citigroup Mortgage Loan Trust - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,283
34.2.53	FirstKey Master Funding 2021-A - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$550
34.2.54	JP Morgan Mortgage Trust 2023-HE2 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$71,139
34.2.55	RCKT Mortgage Trust 2023-CES1 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,572
34.2.56	RCKT Mortgage Trust 2023-CES2 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$30,423
34.2.57	RCKT Mortgage Trust 2024-CES3 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$50,049
34.2.58	RCKT Mortgage Trust 2024-CES5 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,673
34.2.59	STAR 2022-SFR3 Trust - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$74,257
34.2.60	Star Trust - Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$7,015
34.2.61	Starvest Emerging Markets CBO - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$37,322
34.2.62	Towd Point HE Trust 2021-HE1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$252,766
34.2.63	Towd Point Master Trust 2016-2 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$82,249
34.2.64	Towd Point Master Trust 2016-3 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$64,394

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.65	Towd Point Master Trust 2016-5 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$66,733
34.2.66	Towd Point Master Trust 2017-2 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$79,630
34.2.67	Towd Point Master Trust 2017-3 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$38,857
34.2.68	Towd Point Master Trust 2017-4 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$86,313
34.2.69	Towd Point Master Trust 2017-5 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,618
34.2.70	Towd Point Master Trust 2017-6 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$190,107
34.2.71	Towd Point Master Trust 2017-FRE2 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
34.2.72	Towd Point Master Trust 2018-1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,974
34.2.73	Towd Point Master Trust 2018-2 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$194,785
34.2.74	Towd Point Master Trust 2018-3 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$77,074
34.2.75	Towd Point Master Trust 2018-4 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$76,345
34.2.76	Towd Point Master Trust 2018-5 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$81,866
34.2.77	Towd Point Master Trust 2018-6 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$140,644
34.2.78	Towd Point Master Trust 2019-1 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$81,567

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.79	Towd Point Master Trust 2019-2 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$322,444
34.2.80	Towd Point Master Trust 2019-3 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$336,129
34.2.81	Towd Point Master Trust 2019-4 - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$448,641
34.2.82	Towd Point Master Trust 2019-HY1 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,964
34.2.83	Towd Point Master Trust 2019-HY2 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$30,958
34.2.84	Towd Point Master Trust 2019-HY3 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,337
34.2.85	Towd Point Master Trust 2020-1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$94,687
34.2.86	Towd Point Master Trust 2020-2 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$170,903
34.2.87	Towd Point Master Trust 2020-3 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$193,835
34.2.88	Towd Point Master Trust 2020-4 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$217,929
34.2.89	Towd Point Master Trust 2020-MH1 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$34,943
34.2.90	Towd Point Master Trust 2021-1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$92,907
34.2.91	Towd Point Master Trust 2021-SJ1 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
34.2.92	Towd Point Master Trust 2021-SJ2 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$133,147

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.93	Towd Point Master Trust 2022-1 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$58,043
34.2.94	Towd Point Master Trust 2022-2 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$53,877
34.2.95	Towd Point Master Trust 2022-3 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$50,832
34.2.96	Towd Point Master Trust 2022-4 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$105,898
34.2.97	Towd Point Master Trust 2022-SJ1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,466
34.2.98	Towd Point Master Trust 2023-1 - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$145,592
34.2.99	Towd Point Master Trust 2024-1 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$145,818
34.2.100	Towd Point Master Trust 2024-2 - Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
34.2.101	Towd Point Master Trust 2024-3 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$183,563
34.2.102	Towd Point Master Trust 2024-4 - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
34.2.103	Towd Point Master Trust 2024-5 - Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$48,416
34.2.104	Seasoned Credit Risk Transfer Trust (Freddie Mac) - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$183,218
34.2.105	JP Morgan Mortgage Trust 023-HE2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$94,243
34.2.106	Mill City Mortgage Trust - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$58,116

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.10 7	RCKT Mortgage Trust 2023-CES1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$61,860
34.2.10 8	RCKT Mortgage Trust 2023-CES2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$70,500
34.2.10 9	RCKT Mortgage Trust 2024-CES1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$759
34.2.11 0	RCKT Mortgage Trust 2024-CES3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,398
34.2.11 1	RCKT Mortgage Trust 2024-CES5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$194,431
34.2.11 2	Towd Point HE Trust 2021-HE1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$166,704
34.2.11 3	Towd Point HE Trust 2023-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$95,687
34.2.11 4	Towd Point Master Trust 2015-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$996
34.2.11 5	Towd Point Master Trust 2015-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,354
34.2.11 6	Towd Point Master Trust 2015-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,807
34.2.11 7	Towd Point Master Trust 2015-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,937
34.2.11 8	Towd Point Master Trust 2015-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,774
34.2.11 9	Towd Point Master Trust 2015-6 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,600
34.2.12 0	Towd Point Master Trust 2016-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,022

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.12 1	Towd Point Master Trust 2016-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,031
34.2.12 2	Towd Point Master Trust 2016-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,883
34.2.12 3	Towd Point Master Trust 2016-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,665
34.2.12 4	Towd Point Master Trust 2016-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,086
34.2.12 5	Towd Point Master Trust 2017-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,213
34.2.12 6	Towd Point Master Trust 2017-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,682
34.2.12 7	Towd Point Master Trust 2017-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,469
34.2.12 8	Towd Point Master Trust 2017-6 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,426
34.2.12 9	Towd Point Master Trust 2017-FRE2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,598
34.2.13 0	Towd Point Master Trust 2018-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,622
34.2.13 1	Towd Point Master Trust 2018-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,906
34.2.13 2	Towd Point Master Trust 2018-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,732
34.2.13 3	Towd Point Master Trust 2018-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,156
34.2.13 4	Towd Point Master Trust 2018-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,214

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.13 5	Towd Point Master Trust 2018-6 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,031
34.2.13 6	Towd Point Master Trust 2019-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,017
34.2.13 7	Towd Point Master Trust 2019-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,768
34.2.13 8	Towd Point Master Trust 2019-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,674
34.2.13 9	Towd Point Master Trust 2019-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,155
34.2.14 0	Towd Point Master Trust 2019-HY1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$689
34.2.14 1	Towd Point Master Trust 2019-HY2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,333
34.2.14 2	Towd Point Master Trust 2019-HY3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.14 3	Towd Point Master Trust 2019-MH1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,387
34.2.14 4	Towd Point Master Trust 2020-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,087
34.2.14 5	Towd Point Master Trust 2020-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$68,404
34.2.14 6	Towd Point Master Trust 2020-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$77,740
34.2.14 7	Towd Point Master Trust 2020-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$99,941
34.2.14 8	Towd Point Master Trust 2020-MH1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,524

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.14 9	Towd Point Master Trust 2021-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$36,162
34.2.15 0	Towd Point Master Trust 2021-R1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,116
34.2.15 1	Towd Point Master Trust 2021-SJ1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$37,586
34.2.15 2	Towd Point Master Trust 2021-SJ2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$38,203
34.2.15 3	Towd Point Master Trust 2022-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$59,448
34.2.15 4	Towd Point Master Trust 2022-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$52,338
34.2.15 5	Towd Point Master Trust 2022-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$61,524
34.2.15 6	Towd Point Master Trust 2022-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$148,387
34.2.15 7	Towd Point Master Trust 2022-SJ1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$61,981
34.2.15 8	Towd Point Master Trust 2023-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,980
34.2.15 9	Towd Point Master Trust 2023-CES1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,852
34.2.16 0	Towd Point Master Trust 2024-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,307
34.2.16 1	Towd Point Master Trust 2024-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.16 2	Towd Point Master Trust 2024-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$987

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.16 3	Towd Point Master Trust 2024-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$258
34.2.16 4	Towd Point Master Trust 2024-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$879
34.2.16 5	Towd Point Master Trust 2024-CES1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,561
34.2.16 6	Carvana Auto Receivables Trust - Asset Backed Security - Auto Loan	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$502,765
34.2.16 7	Nelnet Student Loan Trust - Asset Backed Security - Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$601
34.2.16 8	Towd Point Asset Trust 2018-SL1 - Asset Backed Security - Student Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,076
34.2.16 9	Towd Point Asset Trust 2021-SL1 - Asset Backed Security - Student Loan	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$104,979
34.2.17 0	Towd Point Auto Trust 2024-A1 - Asset Backed Security - Auto Whole Loan	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$649,563
34.2.17 1	Towd Point Auto Trust 2024-A2 - Asset Backed Security - Auto Whole Loan	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$267,640
34.2.17 2	Towd Point Auto Trust 2024-A3 - Asset Backed Security - Auto Whole Loan	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$45,688
34.2.17 3	CRM Loans Trust 2024-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.17 4	CRM Loans Trust 2024-OM3	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.17 5	CRM Loans Trust 2024-OM4	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.17 6	CRM Loans Trust 2024-OM5	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.17 7	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.17 8	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.17 9	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.18 0	JP Morgan Mortgage Trust 2023-HE2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,006
34.2.18 1	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$804
34.2.18 2	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,105
34.2.18 3	Towd Point HE Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,455
34.2.18 4	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.18 5	Towd Point Master Funding Trust 2020-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.18 6	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.18 7	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.18 8	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.18 9	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 0	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.19 1	Towd Point Master Funding Trust 2022-PM4	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 2	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 3	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 4	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 5	Towd Point Master Funding Trust 2023-OM4	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 6	Towd Point Master Funding Trust 2023-OM5	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 7	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 8	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.19 9	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.20 0	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.20 1	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.20 2	Towd Point Master Funding Trust 2023-PM8	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.20 3	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.20 4	Towd Point Master Funding Trust 2024-PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.20 5	Towd Point Master Funding Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.20 6	Towd Point Master Funding Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.20 7	Towd Point Master Funding Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.20 8	Towd Point Master Funding Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.20 9	Towd Point Master Funding Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$506
34.2.21 0	Towd Point Master Funding Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$291
34.2.21 1	Towd Point Master Funding Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$768
34.2.21 2	Towd Point Master Funding Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$506
34.2.21 3	Towd Point Master Funding Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.21 4	Towd Point Master Funding Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$487
34.2.21 5	Towd Point Master Funding Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$790
34.2.21 6	Towd Point Master Funding Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$508
34.2.21 7	Towd Point Master Funding Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$397
34.2.21 8	Towd Point Master Funding Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,181

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.21 9	Towd Point Master Funding Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,367
34.2.22 0	Towd Point Master Funding Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$650
34.2.22 1	Towd Point Master Funding Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$425
34.2.22 2	Towd Point Master Funding Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$476
34.2.22 3	Towd Point Master Funding Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$347
34.2.22 4	Towd Point Master Funding Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,731
34.2.22 5	Towd Point Master Funding Trust 2020-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,503
34.2.22 6	Towd Point Master Funding Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,231
34.2.22 7	Towd Point Master Funding Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,751
34.2.22 8	Towd Point Master Funding Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,689
34.2.22 9	Towd Point Master Funding Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.23 0	Towd Point Mortgage Funding 2024 - Granite 7 plc - Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$58,755
34.2.23 1	Towd Point Mortgage Funding 2023 - Vantage 3 plc - Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,791
34.2.23 2	CR Leverage 2023-CRT1, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$391,557

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.23 3	FirstKey Master Funding 2021-A - Mortgage Backed Security - Principal Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$218,789
34.2.23 4	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$930
34.2.23 5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$500,001 - \$1,000,000		\$100,001 - \$1,000,000
34.2.23 6	Spring EQ, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,815
34.2.23 7	Towd Point Mortgage Funding 2021 - Hastings 1 plc - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,480
34.2.23 8	Towd Point Mortgage Funding 2024 - Granite 7 plc - Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$215,788
34.2.23 9	Towd Point Mortgage Funding 2023 - Vantage 3 plc - Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$116,790
34.2.24 0	CRM Loans Trust 2024-OM2	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$201,859
34.2.24 1	CRM Loans Trust 2024-OM3	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$569,195
34.2.24 2	CRM Loans Trust 2024-OM4	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$241,239
34.2.24 3	CRM Loans Trust 2024-OM5	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
34.2.24 4	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$33,165
34.2.24 5	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$53,615
34.2.24 6	CRM Loans Trust 2025-OM1	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$874

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.24 7	Towd Point Master Trust	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,245
34.2.24 8	Towd Point Mortgage Funding Trust 2017-HE1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.24 9	Towd Point Mortgage Funding Trust 2018-CS Legacy	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,551
34.2.25 0	Towd Point Mortgage Funding Trust 2020-PM5	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,382
34.2.25 1	Towd Point Mortgage Funding Trust 2021-PM1	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$222,677
34.2.25 2	Towd Point Mortgage Funding Trust 2021-SUBI PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$416
34.2.25 3	Towd Point Mortgage Funding Trust 2022-OM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,097
34.2.25 4	Towd Point Mortgage Funding Trust 2022-OM2	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,241
34.2.25 5	Towd Point Mortgage Funding Trust 2022-PM4	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,791
34.2.25 6	Towd Point Mortgage Funding Trust 2023-OM1	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$55,921
34.2.25 7	Towd Point Mortgage Funding Trust 2023-OM2	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,703
34.2.25 8	Towd Point Mortgage Funding Trust 2023-OM3	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$45,374
34.2.25 9	Towd Point Mortgage Funding Trust 2023-OM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$103,840
34.2.26 0	Towd Point Mortgage Funding Trust 2023-OM6	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$492,216

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.26 1	Towd Point Mortgage Funding Trust 2023-PM2	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,927,933
34.2.26 2	Towd Point Mortgage Funding Trust 2023-PM3	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$946,938
34.2.26 3	Towd Point Mortgage Funding Trust 2023-PM4	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$2,056,013
34.2.26 4	Towd Point Mortgage Funding Trust 2024-OM1	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$621,341
34.2.26 5	Towd Point Mortgage Funding Trust 2024-PM1	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
34.2.26 6	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$338
34.2.26 7	Towd Point Mortgage Funding 2021 - Hastings 1 plc - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,131
34.2.26 8	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$76,211
34.2.26 9	Towd Point Mortgage Funding 2023 - Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
34.2.27 0	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
34.2.27 1	US Bank Account #1 (Institution #3) - Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
34.2.27 2	US Bank Account #1 (Institution #5) - Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
34.2.27 3	Spiritus Capital LP	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$497,953
34.2.27 4	FK Master Holdings, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$179,459

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
34.2.27 5	CR Leverage 2023-CRT1, LLC	See Endnote	Yes	\$500,001 - \$1,000,000		\$100,001 - \$1,000,000
34.2.27 6	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$10,528,386
35	Cerberus Global Residential Mortgage Associates, Ltd. (GP of Cerberus Global Residential Mortgage Opportunity Fund, L.P.)	See Endnote	No			
35.1	Cerberus Global Residential Mortgage Associates, Ltd., carried interest of Cerberus Global Residential Mortgage Opportunity Fund, L.P.	See Endnote	N/A			
35.2	Cerberus Global Residential Mortgage Opportunity Fund, L.P.		No			
35.2.1	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,823
35.2.2	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$129,070
35.2.3	Indymac Index Mortgage Loan Trust – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$868
35.2.4	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,672
35.2.5	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,893,750
35.2.6	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$467
35.2.7	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$98,463
35.2.8	WaMu Mortgage Pass-Through Certificates – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$437

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.9	Mill City Mortgage Trust – Mortgage Backed Security- Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,684
35.2.10	New Residential Mortgage Loan – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$113,105
35.2.11	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$189,375
35.2.12	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$467
35.2.13	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$98,463
35.2.14	Towd Point Asset Trust 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,630
35.2.15	Towd Point Asset Trust 2021-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,372
35.2.16	Towd Point Auto Trust 2024-A3 - Asset Backed Security – Auto Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,618
35.2.17	Towd Point Mortgage Funding 2019 – Granite 4 plc– Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$34,911
35.2.18	Towd Point Mortgage Funding 2019 – Granite 5 plc Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,753
35.2.19	Towd Point Mortgage Funding 2024 – Granite 6 plc Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$162,352
35.2.20	Towd Point Mortgage Funding 2023 – Vantage 3 plc Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,511
35.2.21	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
35.2.22	US Bank Account #3 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.23	FirstKey Homes, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$458,428
35.2.24	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.25	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.26	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.27	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,020
35.2.28	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.29	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.30	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$635
35.2.31	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.32	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.33	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.34	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.35	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.36	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.37	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.38	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.39	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.40	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.41	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.42	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.43	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.44	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.45	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.46	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.47	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.48	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$373
35.2.49	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.50	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.51	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.52	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.53	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$214
35.2.54	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$229
35.2.55	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,255
35.2.56	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$261
35.2.57	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$256
35.2.58	Towd Point Master Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.59	Indymac Index Mortgage Loan Trust – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$868
35.2.60	WaMu Mortgage Pass-Through Certificates – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$437
35.2.61	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$401
35.2.62	Seasoned Credit Risk Transfer Trust (Freddie Mac) Freddie Mac - SCRT – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$48,017
35.2.63	Mill City Mortgage Trust– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,684

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.64	Towd Point Mortgage Funding 2021 – Hastings 1 plc– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,990
35.2.65	Towd Point HE Trust 2021-HE1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$28,964
35.2.66	Towd Point Master Trust 2015-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.67	Towd Point Master Trust 2015-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$652
35.2.68	Towd Point Master Trust 2015-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,085
35.2.69	Towd Point Master Trust 2015-4– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,556
35.2.70	Towd Point Master Trust 2015-5– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,833
35.2.71	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$512
35.2.72	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,994
35.2.73	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,241
35.2.74	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,061
35.2.75	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,697
35.2.76	Towd Point Master Trust 2016-5– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,471
35.2.77	Towd Point Master Trust 2017-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,499

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.78	Towd Point Master Trust 2017-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,277
35.2.79	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,261
35.2.80	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$24,443
35.2.81	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,800
35.2.82	Towd Point Master Trust 2018-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,566
35.2.83	Towd Point Master Trust 2018-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,942
35.2.84	Towd Point Master Trust 2018-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,228
35.2.85	Towd Point Master Trust 2018-4– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,278
35.2.86	Towd Point Master Trust 2018-5– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$952
35.2.87	Towd Point Master Trust 2018-6– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,118
35.2.88	Towd Point Master Trust 2019-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,698
35.2.89	Towd Point Master Trust 2019-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,057
35.2.90	Towd Point Master Trust 2019-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,396
35.2.91	Towd Point Master Trust 2019-4– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,465

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.92	Towd Point Master Trust 2019-HY1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.93	Towd Point Master Trust 2019-HY2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.94	Towd Point Master Trust 2019-HY3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.95	Towd Point Master Trust 2019-MH1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,121
35.2.96	Towd Point Master Trust 2020-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,493
35.2.97	Towd Point Master Trust 2020-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$814
35.2.98	Towd Point Master Trust 2020-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,990
35.2.99	Towd Point Master Trust 2020-4– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,381
35.2.100	Towd Point Master Trust 2020-MH1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,328
35.2.101	Towd Point Master Trust 2021-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,451
35.2.102	Towd Point Master Trust 2021-R1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,265
35.2.103	Towd Point Master Trust 2021-SJ1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,569
35.2.104	Towd Point Master Trust 2021-SJ2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,840
35.2.105	Towd Point Master Trust 2022-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$669

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.10 6	Towd Point Master Trust 2022-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.10 7	Towd Point Master Trust 2022-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$440
35.2.10 8	Towd Point Master Trust 2022-SJ1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,314
35.2.10 9	Towd Point Master Trust 2023-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.11 0	Towd Point Master Trust 2024-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.11 1	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,413
35.2.11 2	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,823
35.2.11 3	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.11 4	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$129,070
35.2.11 5	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,672
35.2.11 6	New Residential Mortgage Loan – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$113,105
35.2.11 7	Towd Point Mortgage Funding 2021 – Hastings 1 plc– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,479
35.2.11 8	Towd Point Mortgage Funding 2018 – Auburn 12 plc– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,684
35.2.11 9	Towd Point Mortgage Funding 2019 – Granite 4 plc– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$189,375

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.12 0	Towd Point Mortgage Funding 2020 – Auburn 14 plc Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$35,009
35.2.12 1	Towd Point Mortgage Funding 2023 – Vantage 3 plc– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$27,761
35.2.12 2	Stratton Mortgage Funding PLC– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$467
35.2.12 3	Towd Point HE Trust 2021-HE1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$46,330
35.2.12 4	Towd Point Master Funding Trust 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,973
35.2.12 5	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,903
35.2.12 6	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,886
35.2.12 7	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$18,884
35.2.12 8	Towd Point Master Trust 2016-4– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,321
35.2.12 9	Towd Point Master Trust 2016-5– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,146
35.2.13 0	Towd Point Master Trust 2017-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$63,986
35.2.13 1	Towd Point Master Trust 2017-2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,003
35.2.13 2	Towd Point Master Trust 2017-3– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,976
35.2.13 3	Towd Point Master Trust 2017-4– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,791

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.13 4	Towd Point Master Trust 2017-5– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,300
35.2.13 5	Towd Point Master Trust 2017-6– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$31,258
35.2.13 6	Towd Point Master Trust 2017-FRE2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
35.2.13 7	Towd Point Master Trust 2018-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,566
35.2.13 8	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,942
35.2.13 9	Towd Point Master Trust 2018-3– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,228
35.2.14 0	Towd Point Master Trust 2018-4– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,569
35.2.14 1	Towd Point Master Trust 2018-5– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,255
35.2.14 2	Towd Point Master Trust 2018-6– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,554
35.2.14 3	Towd Point Master Trust 2019-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,671
35.2.14 4	Towd Point Master Trust 2019-2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,469
35.2.14 5	Towd Point Master Trust 2019-3– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$32,146
35.2.14 6	Towd Point Master Trust 2019-4– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$150,952
35.2.14 7	Towd Point Master Trust 2019-HY1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,498

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.14 8	Towd Point Master Trust 2019-HY2– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,474
35.2.14 9	Towd Point Master Trust 2019-HY3– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,452
35.2.15 0	Towd Point Master Trust 2019-MH1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,097
35.2.15 1	Towd Point Master Trust 2020-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$31,449
35.2.15 2	Towd Point Master Trust 2020-2– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,705
35.2.15 3	Towd Point Master Trust 2020-3– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,668
35.2.15 4	Towd Point Master Trust 2020-4– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,405
35.2.15 5	Towd Point Master Trust 2020-MH1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,762
35.2.15 6	Towd Point Master Trust 2021-1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,660
35.2.15 7	Towd Point Master Trust 2021-R1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$98,463
35.2.15 8	Towd Point Master Trust 2021-SJ1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
35.2.15 9	Towd Point Master Trust 2021-SJ2– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,316
35.2.16 0	Towd Point Master Trust 2022-1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$644
35.2.16 1	Towd Point Master Trust 2022-2– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.16 2	Towd Point Master Trust 2022-3– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$336
35.2.16 3	Towd Point Master Trust 2022-EBO1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,596
35.2.16 4	Towd Point Master Trust 2022-SJ1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,576
35.2.16 5	Towd Point Master Trust 2023-1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$401
35.2.16 6	Firstkey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$18,715
35.2.16 7	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$201 - \$1,000
35.2.16 8	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$15,001 - \$50,000		\$50,001 - \$100,000
35.2.16 9	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,257
35.2.17 0	CRM Loans Trust 2025-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.17 1	Deal Collapse Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$955
35.2.17 2	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.17 3	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.17 4	RMBS REO Holdings, LLC 18-CITI	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$266
35.2.17 5	RMBS REO Holdings, LLC 18-PM10	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.17 6	RMBS REO Holdings, LLC 18-WFS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$236
35.2.17 7	Towd Point Master Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.17 8	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.17 9	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$206
35.2.18 0	Towd Point Master Funding Trust 2018-CS Legacy	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$428
35.2.18 1	Towd Point Master Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$317
35.2.18 2	Towd Point Master Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.18 3	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,653
35.2.18 4	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$38,224
35.2.18 5	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.18 6	Promontoria (Aran) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.18 7	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$188,632
35.2.18 8	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
35.2.18 9	FK Master Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,076

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
35.2.19 0	Cerberus SFR Holdings Partner, L.P.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$3,590,614
35.2.19 1	US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$566
35.2.19 2	US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$88,737
35.2.19 3	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,511,084
36	Cerberus Global Residential Multi-Strategy GP, L.L.C. (GP of Cerberus Global Residential Multi-Strategy Fund, L.P.)	See Endnote	No			
36.1	Cerberus Global Residential Multi-Strategy GP, L.L.C., incentive allocation in Cerberus Global Residential Multi-Strategy Fund, L.P.	See Endnote	N/A			
36.2	Cerberus Global Residential Multi-Strategy Fund, L.P.		No			
36.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,279
36.2.2	Towd Point Asset Trust 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.3	Towd Point Asset Trust 2021-SL1		N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.4	Towd Point Auto Trust 2024-A3 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$2,894
36.2.5	UK Bank Account #1 (Institution #2) - Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.6	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
36.2.7	US Bank Account #2 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.8	FirstKey Homes, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,925
36.2.9	CRM Loans Trust 2024-OM6A REPO RESERVE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.10	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.11	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.12	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$286
36.2.13	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.14	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.15	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.16	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.17	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.18	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.19	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.20	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.21	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.22	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.23	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.24	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.25	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.26	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.27	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.28	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.29	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.30	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.31	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.32	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.33	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.34	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.35	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.36	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.37	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.38	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.39	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.40	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.41	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.42	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.43	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.44	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.45	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.46	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.47	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.48	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.49	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.50	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.51	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.52	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.53	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.54	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.55	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.56	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.57	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.58	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.59	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.60	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.61	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.62	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.63	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.64	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.65	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.66	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.67	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.68	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.69	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.70	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.71	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.72	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.73	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.74	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.75	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.76	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.77	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.78	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$240
36.2.79	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.80	Chase Mortgage Finance Corpora – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.81	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.82	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.83	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.84	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.85	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.86	Towd Point Mortgage Trust 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.87	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.88	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.89	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.90	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.91	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.92	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$260
36.2.93	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.94	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.95	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.96	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.97	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.98	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.99	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.100	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.101	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.102	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.103	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.104	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.105	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.10 6	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.10 7	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.10 8	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
36.2.10 9	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.11 0	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.11 1	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.11 2	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.11 3	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.11 4	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.11 5	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.11 6	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.11 7	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.11 8	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.11 9	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.12 0	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.12 1	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.12 2	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.12 3	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.12 4	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$590
36.2.12 5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
36.2.12 6	CRM Loans Trust1 2024-OM6 EQ	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$2,561
36.2.12 7	CRM Loans Trust1 2024-OM7 EQ	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$3,345
36.2.12 8	CRM Loans Trust1 2025-OM1	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
36.2.12 9	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 0	RMBS REO Holdings	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 1	Towd Point Mortgage Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 2	Towd Point Mortgage Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 3	Towd Point Mortgage Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
36.2.13 4	Towd Point Mortgage Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 5	Towd Point Mortgage Funding Trust 2021-PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$587
36.2.13 6	Towd Point Mortgage Funding Trust 2021-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 7	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,721
36.2.13 8	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
36.2.13 9	FK Master Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
36.2.14 0	First Key Homes	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$77,734
36.2.14 1	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37	Cerberus GOHL GP, L.L.C. (GP of Cerberus GOHL Fund, L.P.)	See Endnote	No			
37.1	Cerberus GOHL GP, L.L.C., carried interest in Cerberus GOHL Fund, L.P.	See Endnote	N/A			
37.2	Cerberus GOHL Fund, L.P.		No			
37.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$179,645
37.2.2	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.3	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
37.2.4	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,545

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
37.2.6	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,184
37.2.7	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,175
37.2.8	New Residential Mortgage Loan Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,790
37.2.9	Towd Point Master Trust 2020-MH1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,129
37.2.10	Towd Point Master Trust 2021-R1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,286
37.2.11	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,926
37.2.12	Stratton Mortgage Funding PLC - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.13	Towd Point Master Trust 2022-EBO1- Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.14	Towd Point Master Trust 2016-1- Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$348
37.2.15	Towd Point Master Trust 2016-4- Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$397
37.2.16	Towd Point Master Trust 2017-1- Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,255
37.2.17	Towd Point Master Trust 2019-MH1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
37.2.18	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$618

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.19	Towd Point Mortgage Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.20	Towd Point Master Trust 2019-HY3– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.21	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$750
37.2.22	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.23	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.24	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.25	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.26	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.27	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.28	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$867
37.2.29	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$345
37.2.30	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,162
37.2.31	Towd Point Master Trust 2020-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$590
37.2.32	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,538

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.33	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.34	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.35	Towd Point Master Trust 2015-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.36	Towd Point Master Trust 2015-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.37	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.38	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.39	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.40	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.41	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.42	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.43	Towd Point Master Trust 2018-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.44	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.45	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.46	TPAT 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.47	TPAT 2021-SL1- Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,222
37.2.48	Towd Point Mortgage Trust	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.49	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.50	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,528
37.2.51	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.52	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.53	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.54	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,475
37.2.55	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.56	First Key Homes	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$111,967
37.2.57	FirstKey Homes	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,295
37.2.58	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,214
37.2.59	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$208
37.2.60	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,259

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.61	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.62	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.63	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.64	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.65	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.66	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.67	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.68	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,828
37.2.69	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,886
37.2.70	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.71	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.72	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.73	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.74	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.75	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.76	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.77	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.78	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.79	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.80	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.81	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.82	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.83	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.84	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.85	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.86	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.87	Towd Point Master Funding Trust 2020-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.88	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,935

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.89	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$385
37.2.90	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$767
37.2.91	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,625
37.2.92	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,424
37.2.93	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,805
37.2.94	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,308
37.2.95	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,539
37.2.96	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,675
37.2.97	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
37.2.98	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$351
37.2.99	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$903
37.2.100	Towd Point Master Trust 2019-HY2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$635
37.2.101	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,773
37.2.102	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$452

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.10 3	Towd Point Master Trust 2018-4– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$460
37.2.10 4	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$549
37.2.10 5	Towd Point Master Trust 2019-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$286
37.2.10 6	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$387
37.2.10 7	Towd Point Master Trust 2016-2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$408
37.2.10 8	Towd Point Master Trust 2016-5– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$389
37.2.10 9	Towd Point Master Trust 2017-2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$501
37.2.11 0	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$262
37.2.11 1	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$452
37.2.11 2	Towd Point Master Trust 2017-5– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$221
37.2.11 3	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.11 4	Towd Point Master Trust 2018-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$339
37.2.11 5	Towd Point Master Trust 2018-5– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$244
37.2.11 6	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
37.2.11 7	Towd Point Master Trust 2021-1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$318
37.2.11 8	Towd Point Master Trust 2022-SJ1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
37.2.11 9	FirstKey Master Funding 2021-A– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
37.2.12 0	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
37.2.12 1	US Bank Account #1 (Institution #5) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
38	Cerberus Institutional Associates GSI, Ltd. (GP of Cerberus GSI Europe Partners, L.P.)	See Endnote	No			
38.1	Cerberus Institutional Associates GSI, Ltd., carried interest in Cerberus GSI Europe Partners, L.P.	See Endnote	N/A			
38.2	Cerberus GSI Europe Partners, L.P.		No			
38.2.1	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,138
38.2.2	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$442
38.2.3	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$40,912
38.2.4	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,310
38.2.5	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.6	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
38.2.7	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.8	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,208
38.2.9	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
38.2.10	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,034
38.2.11	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,808
38.2.12	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,516
38.2.13	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$28,796
38.2.14	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,524
38.2.15	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$13,622
38.2.16	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$29,488
38.2.17	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,712
38.2.18	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,482
38.2.19	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
38.2.20	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
38.2.21	Officine CST S.p.A.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
38.2.22	Gescobro Collection Services, S.L.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
38.2.23	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l.– European NPL Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$10,642
38.2.24	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,668
38.2.25	Promontoria Holding 112 B.V.– European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$666
38.2.26	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
38.2.27	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.28	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$322
38.2.29	Promontoria Holding 227 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.30	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.31	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.32	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.33	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
38.2.34	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
38.2.35	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
38.2.36	Promontoria (Pine) Designated Activity Company -European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.37	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
38.2.38	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
38.2.39	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
38.2.40	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.41	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
38.2.42	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
38.2.43	Hamburg Commercial Bank AG	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$14,364
38.2.44	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
38.2.45	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
38.2.46	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. - European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
38.2.47	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
38.2.48	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
38.2.49	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$662,396
39	Cerberus Institutional Associates HH, L.L.C. (GP of Cerberus HH Partners, L.P.)	See Endnote	No			
39.1	Cerberus Institutional Associates HH, L.L.C., carried interest in Cerberus HH Partners, L.P.	See Endnote	N/A			
39.2	Cerberus HH Partners, L.P.		No			
39.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$43,790
39.2.2	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,112
39.2.3	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.4	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,409
39.2.5	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$589
39.2.6	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.7	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.8	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,281
39.2.9	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,584
39.2.10	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,958
39.2.11	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$6,129

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
39.2.12	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,287
39.2.13	Towd Point Mortgage Funding 2023 – Vantage 3 plc Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,314
39.2.14	Towd Point Mortgage Funding 2019-Auburn 13 plc - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,713
39.2.15	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$1,001 - \$2,500
39.2.16	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.17	Danubio S.r.l. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.18	Promontoria Holding 112 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$300
39.2.19	Promontoria Holding 47 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$738
39.2.20	Promontoria Holding 114 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$330
39.2.21	Promontoria (Aran) Limited - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.22	Promontoria (Arrow) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.23	Promontoria (Aurora) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.24	Promontoria (Finn) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.25	Promontoria (Gem) Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
39.2.26	Promontoria (Henrico) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.27	Promontoria (Oyster) Designated Activity Company - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.28	Promontoria (Pluto) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.29	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.30	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.31	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.32	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.33	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.34	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.35	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.36	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.37	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.38	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$439
39.2.39	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
39.2.40	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.41	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$647
39.2.42	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
39.2.43	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.44	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
39.2.45	US Bank Account #1 (Institution #3) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
39.2.46	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
40	Cerberus IC NPL Associates, L.L.C. (GP of Cerberus IC NPL Fund, L.P.)	See Endnote	No			
40.1	Cerberus IC NPL Associates, L.L.C., carried interest in Cerberus IC NPL Fund, L.P.	See Endnote	N/A			
40.2	Cerberus IC NPL Fund, L.P.		No			
40.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$1,376,496
40.2.2	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
40.2.3	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.4	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.5	CCF Holdings S.A.S.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
40.2.6	Nexpe S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
40.2.7	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,466
40.2.8	Nexpe, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
40.2.9	Barclays Commercial Mortgage Securities LLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$486
40.2.10	BENCHMARK MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$831
40.2.11	CD Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,055
40.2.12	CFCRE COMMERCIAL MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,194
40.2.13	CSAIL Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,861
40.2.14	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
40.2.15	Goldman Sachs & Co – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$831
40.2.16	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,021
40.2.17	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$637
40.2.18	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$656

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
40.2.19	Morgan Stanley Capital I – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$754
40.2.20	Wells Fargo – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,087
40.2.21	Wells Fargo Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,248
40.2.22	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,292
40.2.23	Freddie Mac – Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,680
40.2.24	FREMF Mortgage Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$5,357
40.2.25	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,781
40.2.26	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		\$5,001 - \$15,000
40.2.27	Pontifex Bridge Financing B.V.	See Endnote	N/A	\$100,001 - \$250,000		\$1,639
40.2.28	Promontoria Holding 236 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.29	Promontoria Holding 308 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,305
40.2.30	Promontoria Holding 210 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.31	Londinium JV Ltd – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$3,241
40.2.32	Promontoria Beech Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
40.2.33	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,125
40.2.34	Promontoria Indian Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,066
40.2.35	Barossa Asset Purchaser SARL - UK Residential Mortgage and MBS Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.36	Promontoria Holding 250 B.V. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
40.2.37	Promontoria Maple Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$83,411
40.2.38	Promontoria Mars Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
40.2.39	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		\$24,456
40.2.40	Promontoria Holding 254 B.V. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
40.2.41	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.42	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$60,430
40.2.43	Promontoria Scariff Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
40.2.44	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$76,340
40.2.45	Promontoria Snow Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
40.2.46	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$10,592

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
40.2.47	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
40.2.48	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$303
40.2.49	Hamburg Commercial Bank AG	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$4,801
40.2.50	Promontoria Manzana, S.A. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
40.2.51	Multipartamentos 1 FIP	See Endnote	No	\$100,001 - \$250,000		None (or less than \$201)
40.2.52	C7 Investment Fund - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
40.2.53	Promontoria Challenger I S.A. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
40.2.54	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
40.2.55	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
40.2.56	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$108,345
40.2.57	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,862
40.2.58	Promontoria Holding 280 B.V. - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
40.2.59	Promontoria Holding 302 B.V.	See Endnote	No	\$15,001 - \$50,000		None (or less than \$201)
41	CBF GP Holdings, LLC (Managing Member of Cerberus ICQ Levered Loan Opportunities GP, LLC)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
41.1	Cerberus ICQ Levered Opportunities GP, LLC (GP of Cerberus ICQ Levered Loan Opportunities Fund, L.P.)		No			
41.2	Cerberus ICQ Levered Opportunities GP, LLC, carried interest in Cerberus ICQ Levered Loan Opportunities Fund, L.P.	See Endnote	N/A			
41.3	Cerberus ICQ Levered Loan Opportunities Fund, L.P.		No			
41.3.1	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.2	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.3	Happ Acquisition, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.4	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.5	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.6	Guardia LLC - Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.7	Isola USA Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.8	Animal Supply Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.9	BLST Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.10	Quality Metalcraft, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.11	Stant USA Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
41.3.12	Truecore Behavioral Solutions, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
41.3.13	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
41.3.14	American Teleconferencing Services Ltd – Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
42	CBF Offshore GP Holdings, LLC (Managing Member of Cerberus ICQ Offshore Levered GP, LLC)	See Endnote	No			
42.1	Cerberus ICQ Offshore Levered GP, LLC (GP of Cerberus ICQ Offshore Loan Opportunities Master Fund, L.P.)		No			
42.2	Cerberus ICQ Offshore Levered GP, LLC, carried interest in Cerberus ICQ Offshore Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
42.3	Cerberus ICQ Offshore Loan Opportunities Master Fund, L.P.		No			
42.3.1	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.2	American Teleconferencing Services Ltd – Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.3	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.4	Anvil International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,029
42.3.5	BLST Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
42.3.6	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,298

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
42.3.7	US Bank Account #1 (Institution #1) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.8	US Bank Account #1 (Institution #3) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
42.3.9	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.10	Centric Brands, Inc. (fka Differential Brands)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,039
42.3.11	Centric Brands Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,209
42.3.12	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.13	Electronics for Imaging	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,589
42.3.14	Encompass Digital Media Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
42.3.15	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.16	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$666
42.3.17	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,184
42.3.18	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,006
42.3.19	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,257
42.3.20	Guardia LLC – Claim		N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
42.3.21	Happ Acquisition, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.22	Innovairre Holding Company LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
42.3.23	Instant Web LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
42.3.24	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$286
42.3.25	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,350
42.3.26	Isola USA Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.27	Jack Cooper Investments, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,011
42.3.28	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.29	Morphe, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.30	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,421
42.3.31	Pace Industries, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.32	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,413
42.3.33	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.34	Quality Metalcraft, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
42.3.35	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.36	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$853
42.3.37	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.38	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,124
42.3.39	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.40	SLogic Holding Corp	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.41	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,607
42.3.42	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
42.3.43	S-PPT Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
42.3.44	Stanadyne LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,331
42.3.45	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$496
42.3.46	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,025
42.3.47	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,567
42.3.48	Transom Symphony Opco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,595

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
42.3.49	Treasury – US Treasury Bills	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,341
42.3.50	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,751
42.3.51	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
42.3.52	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,792
43	CBF Offshore GP Holdings, LLC (GP of Cerberus Income Levered Loan Opportunities Master Fund, L.P.)	See Endnote	N/A			
43.1	Cerberus Income Levered Opportunities GP, LLC, carried interest in Cerberus Income Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
43.2	Cerberus Income Levered Loan Opportunities Master Fund, L.P.		No			
43.2.1	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,160
43.2.2	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,803
43.2.3	SWEET OAK PARENT LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,407
43.2.4	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,374
43.2.5	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,791
43.2.6	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,188
43.2.7	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,446

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.8	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$357
43.2.9	Tribune Publishing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,120
43.2.10	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,163
43.2.11	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,912
43.2.12	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,548
43.2.13	Priority Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,444
43.2.14	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,157
43.2.15	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,525
43.2.16	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,865
43.2.17	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$437
43.2.18	By Light Professional IT Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,864
43.2.19	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,287
43.2.20	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$578
43.2.21	BCR BUYER, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.22	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,655
43.2.23	KIDDE-FENWAL, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,037
43.2.24	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,198
43.2.25	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$429
43.2.26	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,981
43.2.27	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,112
43.2.28	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,749
43.2.29	Great Kitchens Food Company, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$810
43.2.30	Hoffmaster Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,404
43.2.31	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$286
43.2.32	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,668
43.2.33	Pentec Acquisition Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,571
43.2.34	TotalMed Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,008
43.2.35	The Cadmus Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,860

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.36	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,255
43.2.37	Pegasus ME Buyer, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,215
43.2.38	McKissock Investment Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,781
43.2.39	Eagle Family Foods Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,542
43.2.40	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,373
43.2.41	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$938
43.2.42	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,258
43.2.43	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$890
43.2.44	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,458
43.2.45	Inteva Products, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,385
43.2.46	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$702
43.2.47	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,332
43.2.48	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$452
43.2.49	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,113

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.50	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,793
43.2.51	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$815
43.2.52	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,610
43.2.53	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,815
43.2.54	Legacy Supply Chain Holdings, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,450
43.2.55	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,101
43.2.56	PMFC HOLDING, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,193
43.2.57	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,819
43.2.58	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,300
43.2.59	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,133
43.2.60	Alorica Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,626
43.2.61	A.M. Castle & Co.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,737
43.2.62	Canyonlands Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,737
43.2.63	Caravan Emulsifiers LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,997

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.64	CB Neptune Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,486
43.2.65	Clearly Clean Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,529
43.2.66	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,751
43.2.67	Data Axle	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,426
43.2.68	Earthlink, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,803
43.2.69	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,539
43.2.70	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,366
43.2.71	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,654
43.2.72	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,815
43.2.73	Guardian US Holdco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,550
43.2.74	IXM Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,536
43.2.75	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,840
43.2.76	Alita Care, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
43.2.77	Michael Baker International LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,437

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.78	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,209
43.2.79	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,980
43.2.80	OPTIV INC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
43.2.81	OWENS & MINOR INC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,556
43.2.82	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,705
43.2.83	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,967
43.2.84	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,984
43.2.85	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,979
43.2.86	TITAN PURCHASER, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,363
43.2.87	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,087
43.2.88	Select Interior Concepts, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,492
43.2.89	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
43.2.90	Broadstreet Partners Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
43.2.91	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
43.2.92	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
43.2.93	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
43.2.94	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
44	Cerberus Institutional International Associates, L.L.C. (GP of Cerberus Institutional Partners (International), L.P. (Series One))	See Endnote	No			
44.1	Cerberus Institutional International Associates, L.L.C., carried interest in Cerberus Institutional Partners (International), L.P. (Series One)	See Endnote	N/A			
44.2	Cerberus Institutional Partners (International), L.P. (Series One)		No			
44.2.1	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
44.2.2	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,390
44.2.3	Altius Funding LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$342
44.2.4	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,993
44.2.5	Promontoria Holding 47 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,156
44.2.6	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,394
44.2.7	Promontoria Shift Holding 2 B.V.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$812
44.2.8	Danubio S.r.l. - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$469

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
44.2.9	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
44.2.10	Promontoria Holding 36 B.V. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
44.2.11	Promontoria Holding 38 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
44.2.12	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,275
45	Cerberus Institutional Associates II, L.L.C. (GP of Cerberus Institutional Partners V, L.P.)	See Endnote	N/A			
45.1	Cerberus Institutional Associates II, L.L.C., carried interest in Cerberus Institutional Partners V, L.P.	See Endnote	N/A			
45.2	Cerberus Institutional Partners V, L.P.		No			
45.2.1	Albertsons Companies, Inc.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
45.2.2	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
45.2.3	Pacino Power International S.L.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
45.2.4	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,739
45.2.5	Keane Investor Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$276,818
45.2.6	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$2,612,271
45.2.7	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.8	Quicksilver Resources Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$491
45.2.9	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.10	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.11	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.12	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.13	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.14	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.15	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.16	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.17	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.18	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.19	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.20	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.21	WaMu Mortgage Pass-Through Certificates – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,938

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.22	KGS – Alpha SBA Coof Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
45.2.23	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$778
45.2.24	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$514
45.2.25	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,111
45.2.26	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,089
45.2.27	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$271
45.2.28	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$762
45.2.29	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$384
45.2.30	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$425
45.2.31	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$277
45.2.32	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$358
45.2.33	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$430
45.2.34	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,123
45.2.35	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$388

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.36	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$789
45.2.37	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.38	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$338
45.2.39	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.40	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.41	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.42	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.43	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.44	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.45	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.46	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.47	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.48	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.49	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.50	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.51	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.52	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.53	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.54	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.55	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.56	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$942
45.2.57	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.58	UBS-Barclays Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$689
45.2.59	Treasury – US Treasury Bills	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$128,874
45.2.60	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.61	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
45.2.62	Quicksilver Resources Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,889
45.2.63	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,018

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.64	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
45.2.65	Albertsons Companies, Inc.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
45.2.66	Alloro Immobiliare S.r.L. . - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
45.2.67	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
45.2.68	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$285
45.2.69	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$510
45.2.70	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$865
45.2.71	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,246
45.2.72	Promontoria Monsoon Holding 1 B.V.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,880
45.2.73	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
45.2.74	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,437
45.2.75	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,188
45.2.76	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,178
45.2.77	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.78	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
45.2.79	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,055
45.2.80	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,106
45.2.81	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,501
45.2.82	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.83	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
45.2.84	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$682
45.2.85	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,260
45.2.86	Promontoria Holding 47 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,912
45.2.87	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,868
45.2.88	Gescobro Collection Services, S.L.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
45.2.89	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$60,796
45.2.90	Towd Point Mortgage Funding 2019 – Granite 4 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,013
45.2.91	Towd Point Mortgage Funding 2019 – Granite 5 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$139,049

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.92	Towd Point Mortgage Funding 2024 – Granite 6 plc	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$65,775
45.2.93	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$263,533
45.2.94	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.95	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$132,322
45.2.96	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,215
45.2.97	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$69,678
45.2.98	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,281
45.2.99	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,330
45.2.100	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
45.2.101	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$640
45.2.102	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,665
45.2.103	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,114
45.2.104	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,322
45.2.105	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$600

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.10 6	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$761
45.2.10 7	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
45.2.10 8	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$540
45.2.10 9	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$827
45.2.11 0	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,363
45.2.11 1	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$338
45.2.11 2	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$218
45.2.11 3	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$785
45.2.11 4	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$411
45.2.11 5	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
45.2.11 6	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$286
45.2.11 7	Towd Point Master Trust 2019-3– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$335
45.2.11 8	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$518
45.2.11 9	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.12 0	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$216
45.2.12 1	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
45.2.12 2	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.12 3	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$591
45.2.12 4	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
45.2.12 5	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$225
45.2.12 6	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.12 7	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$378
45.2.12 8	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$38,231
45.2.12 9	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
45.2.13 0	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$250,001 - \$500,000		\$15,001 - \$50,000
45.2.13 1	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
45.2.13 2	RMBS REO Holdings, LLC 18-WFS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$292
45.2.13 3	Towd Point Master Funding Trust 2018 – CS Legacy	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$505

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
45.2.13 4	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$814
45.2.13 5	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$1,925,583
45.2.13 6	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
45.2.13 7	US Bank Account #1 (Institution #3) – Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
45.2.13 8	US Bank Account #1 (Institution #5) – Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
45.2.13 9	US Bank Account #1 (Institution #6) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
46	Cerberus Institutional Associates III, Ltd. (GP of Cerberus Institutional Partners VI, L.P.)	See Endnote	N/A			
46.1	Cerberus Institutional Associates III, Ltd., carried interest in Cerberus Institutional Partners VI, L.P.	See Endnote	N/A			
46.2	Cerberus Institutional Partners VI, L.P.		No			
46.2.1	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,988
46.2.2	ETC Global Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,628
46.2.3	Seasoned Credit Risk Transfer Trust (Freddie Mac) - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,948
46.2.4	Seasoned Credit Risk Transfer Trust (Freddie Mac) - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$61,538
46.2.5	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$15,001 - \$50,000

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.6	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$217
46.2.7	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,570
46.2.8	Treasury - US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$145,101
46.2.9	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.10	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,309
46.2.11	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$20,010
46.2.12	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,203
46.2.13	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$83,637
46.2.14	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$33,331
46.2.15	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,100
46.2.16	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$181,771
46.2.17	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,289
46.2.18	RMBS REO Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,147
46.2.19	Towd Point Mortgage Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$773

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.20	Towd Point Mortgage Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$243
46.2.21	Towd Point Mortgage Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$818
46.2.22	Towd Point Mortgage Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$244
46.2.23	Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,104
46.2.24	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,609,282
46.2.25	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,468,197
46.2.26	Keane Investor Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$350,440
46.2.27	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,720
46.2.28	Towd Point Asset Trust 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$38,613
46.2.29	Interserv Group Holdings Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$170,223
46.2.30	FBB Holdings III, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$58,648
46.2.31	Qbic Hotels B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,247
46.2.32	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$639
46.2.33	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.34	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$248
46.2.35	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.36	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.37	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,388
46.2.38	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,403
46.2.39	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,341
46.2.40	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$367
46.2.41	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,287
46.2.42	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,352
46.2.43	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,776
46.2.44	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$452
46.2.45	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.46	WFS Global SAS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,288
46.2.47	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$420

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.48	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$517
46.2.49	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.50	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.51	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.52	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.53	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.54	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$203
46.2.55	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.56	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.57	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$418
46.2.58	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.59	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$75,802
46.2.60	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.61	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.62	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.63	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.64	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.65	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.66	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.67	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.68	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$857
46.2.69	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.70	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.71	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.72	Closure Systems International Group Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,302,710
46.2.73	Cyanco Holding Corp.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$5,178,410
46.2.74	Electrical Components International, Inc.	See Endnote	N/A	\$25,000,001 - \$50,000,000	Distributive Share	\$7,606,194
46.2.75	Frontier Communications Parent Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$3,680,172

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.76	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$5,058,158
46.2.77	MCS Holding LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$4,490,639
46.2.78	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$5,000,001 - \$25,000,000		\$100,001 - \$1,000,000
46.2.79	Promontoria Holding 236 B.V. – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
46.2.80	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
46.2.81	Promontoria Holding 147 B.V. – European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
46.2.82	Promontoria Holding 227 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
46.2.83	Bluestone Holdings (Australia) Pty Ltd.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
46.2.84	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
46.2.85	Promontoria (Gem) Designated Activity Company	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
46.2.86	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. – European Real Estate Business	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
46.2.87	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
46.2.88	Nemo Investment Vehicle S.A. – European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.89	Hamburg Commercial Bank AG	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$135,067

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.90	Promontoria Holding 168 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.91	Officine CST S.p.A.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.92	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
46.2.93	Promontoria (Pine) Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
46.2.94	Oniro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
46.2.95	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.96	Promontoria (Redwood) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.97	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.98	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
46.2.99	C5 Investment Fund – European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
46.2.10 0	CCF Holdings S.A.S.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
46.2.10 1	Romark Biosciences S.à.r.l. LLC – Corporate Bonds – US	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
46.2.10 2	Staples Solutions B.V.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
46.2.10 3	Stratolaunch, LLC	See Endnote	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.10 4	SubCom, LLC	See Endnote	N/A	Over \$50,000,000	Distributive Share	\$45,451,127
46.2.10 5	Tier 1 Group, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.10 6	Treasury – Repo – Non Recourse on US	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$111,306
46.2.10 7	Tru Taj LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.10 8	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.10 9	Towd Point Mortgage Trust	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,532
46.2.11 0	ETC Global Group LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$837,948
46.2.11 1	T.J. Morris – Co-Investor Loan	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.11 2	Exploria Resorts	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.11 3	FIDC Nao-Padronizados Pearl	See Endnote	Yes	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.11 4	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.11 5	Ligado Networks LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$272,180
46.2.11 6	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
46.2.11 7	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$11,868,949

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.11 8	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$245
46.2.11 9	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.12 0	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.12 1	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.12 2	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.12 3	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.12 4	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.12 5	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.12 6	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,743
46.2.12 7	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$444
46.2.12 8	Towd Point Master Funding Trust 2017 HE1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
46.2.12 9	Republic Of Argentina – Sovereign Debt - ARGENT 0 3/4 07/09/30, ARGENT 1 07/09/29		N/A	None (or less than \$1,001)	Distributive Share	\$106,928
46.2.13 0	BOA Com Mtge – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,305
46.2.13 1	CFCRE Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,024

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.13 2	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$850
46.2.13 3	Comm Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$30,818
46.2.13 4	Deutsche Bank Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,357
46.2.13 5	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,535
46.2.13 6	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,174
46.2.13 7	JPMBB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,944
46.2.13 8	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,429
46.2.13 9	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,205
46.2.14 0	LSTAR Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,099
46.2.14 1	Morgan Stanley – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,555
46.2.14 2	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,206
46.2.14 3	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,411
46.2.14 4	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,606

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.14 5	Towd Point Master Trust 2016-3 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$13,644
46.2.14 6	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,157
46.2.14 7	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,691
46.2.14 8	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$18,366
46.2.14 9	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,816
46.2.15 0	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,886
46.2.15 1	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,402
46.2.15 2	Towd Point Master Trust 2017-FRE2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,893
46.2.15 3	Towd Point Master Trust 2018-1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,777
46.2.15 4	Towd Point Master Trust 2018-2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,837
46.2.15 5	Towd Point Master Trust 2018-3 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,716
46.2.15 6	Towd Point Master Trust 2018-4 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,110
46.2.15 7	Towd Point Master Trust 2018-5 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,287
46.2.15 8	Towd Point Master Trust 2018-6 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,740

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.159	Towd Point Master Trust 2019-1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$266
46.2.160	Towd Point Master Trust 2019-2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.161	Towd Point Master Trust 2019-HY2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.162	Towd Point Master Trust 2021-SJ1 X - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,062
46.2.163	Towd Point Master Trust 2021-SJ2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,539
46.2.164	Towd Point Master Trust 2022-SJ1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,516
46.2.165	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,149
46.2.166	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,049
46.2.167	Ashford Hospitality Trust – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$368,428
46.2.168	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,532
46.2.169	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
46.2.170	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$29,325
46.2.171	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,480
46.2.172	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$26,341

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.17 3	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
46.2.17 4	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,452
46.2.17 5	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,424
46.2.17 6	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,056
46.2.17 7	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,459
46.2.17 8	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,014
46.2.17 9	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,909
46.2.18 0	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
46.2.18 1	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$36,334
46.2.18 2	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$77,662
46.2.18 3	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,544
46.2.18 4	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$18,205
46.2.18 5	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$28,349
46.2.18 6	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,344

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.18 7	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,971
46.2.18 8	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$7,512
46.2.18 9	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$10,940
46.2.19 0	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$16,928
46.2.19 1	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,895
46.2.19 2	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,644
46.2.19 3	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,045
46.2.19 4	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,495
46.2.19 5	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$3,617
46.2.19 6	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,351
46.2.19 7	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$816
46.2.19 8	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,252
46.2.19 9	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
46.2.20 0	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$10,662

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
46.2.20 1	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,252
46.2.20 2	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,868
46.2.20 3	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$550
46.2.20 4	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,009
46.2.20 5	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
46.2.20 6	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.20 7	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
46.2.20 8	US Bank Account #1 (Institution #6) - Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
46.2.20 9	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$20,449
46.2.21 0	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,073
46.2.21 1	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$663
46.2.21 2	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$61,421
47	Cerberus Institutional Associates VII, L.L.C (GP of Cerberus Institutional Partners VII, L.P.)	See Endnote	N/A			
47.1	Cerberus Institutional Associates VII, L.L.C., carried interest in Cerberus Institutional Partners VII, L.P.	See Endnote	N/A			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2	Cerberus Institutional Partners VII, L.P.		No			
47.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$881,649
47.2.2	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.3	Carvana Auto Receivables Trust – Asset Backed Security – Auto Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,811
47.2.4	Nelnet Student Loan Trust – Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.5	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.6	US Bank Account #1 (Institution #3) - Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
47.2.7	US Bank Account #1 (Institution #5) - Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
47.2.8	Bright Bidco B.V.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
47.2.9	Covis Finco S.A.R.L	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.10	Intelsat Luxembourg SA	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,088
47.2.11	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
47.2.12	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.13	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.14	Velo Bank, S.A.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.15	First Key Homes	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$88,053
47.2.16	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$38,378
47.2.17	TPC Group Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,862
47.2.18	Grupo Sports World SAB de CV	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,510
47.2.19	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,669
47.2.20	Altice USA Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.21	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,482
47.2.22	Frontier Communications Parent Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$702,799
47.2.23	Vivace International Corporation	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$34,914
47.2.24	Altice France SA – Corporate Bonds – Non US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$908
47.2.25	Kaisa Group Holdings LTD – Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,518
47.2.26	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds – Non US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$15,347
47.2.27	Goswami Infratech Private Limited – Non-Convertible Debenture – Corporate Bonds – Non US	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,258,071
47.2.28	Altice USA Inc – Corporate Bonds – US	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$16,934

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.29	Cablevision Lightpath – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,354
47.2.30	Coinbase Global Inc – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$883
47.2.31	Dish Network Corp – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,816
47.2.32	Goto Group Inc – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
47.2.33	Level 3 Financing, Inc. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$54,829
47.2.34	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$274,676
47.2.35	Millenium Escrow Corp – Corporate Bonds – US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$28,800
47.2.36	Northwest Fiber LLC/NORT – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,859
47.2.37	P&L Dev LLC/PLD Fin Corp – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,363
47.2.38	Total Play Telecomunicaciones, S.A.P.I. de C.V. – Corporate Bonds – US	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$945,030
47.2.39	TPC Group Inc – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,244
47.2.40	Unifin Financiera SA DE – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$24,033
47.2.41	Veritas US Inc/Bermuda L – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,782
47.2.42	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,245,629

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.43	Ligado Networks LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$513,261
47.2.44	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.45	Neiman Marcus Group Ltd LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$614
47.2.46	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,586
47.2.47	Towd Point HE Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$289
47.2.48	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.49	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
47.2.50	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.51	Towd Point Master Trust 2021 SJ-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.52	Unifin Financiera SA DE	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.53	Cerberus Cloud Del Holdings, L.L.C.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$37,240
47.2.54	Chase Mortgage Finance Corporation – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.55	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,838
47.2.56	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,629

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.57	Towd Point HE Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,081
47.2.58	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,187
47.2.59	Towd Point Master Trust 2021-1-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,103
47.2.60	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,317
47.2.61	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,772
47.2.62	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,597
47.2.63	Towd Point Master Trust 2022-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,574
47.2.64	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$678
47.2.65	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$364
47.2.66	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,089
47.2.67	Towd Point Master Trust 2024-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.68	Towd Point Master Trust 2024-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.69	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.70	Towd Point Master Trust 2024-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.71	Towd Point Master Trust 2024-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.72	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,050
47.2.73	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,942
47.2.74	Bellemeade RE LT – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,864
47.2.75	BIG Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,614
47.2.76	BX Commercial Mortgage Trust 2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,888
47.2.77	BX Trust – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$160,941
47.2.78	Cascade Funding Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.79	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,212
47.2.80	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$359
47.2.81	Cold Storage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,816
47.2.82	Colony American Finance LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.83	CoreVest American Finance Ltd – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,961
47.2.84	Credit Suisse Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,826

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.85	Extended Stay American Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,250
47.2.86	Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$51,731
47.2.87	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.88	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,928
47.2.89	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$95,245
47.2.90	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,226
47.2.91	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$61,653
47.2.92	Home Partners of America Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,459
47.2.93	HONO Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,582
47.2.94	Hospitality Investors Trust, Inc. – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$171,947
47.2.95	Intown 2022-Stay – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$52,391
47.2.96	Last Mile Logistics CMBS UK DA – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$11,708
47.2.97	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,267
47.2.98	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,780

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.99	Pagaya AI Technology in Housin – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,783
47.2.100	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,670
47.2.101	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,233
47.2.102	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,318
47.2.103	SREIT Trust – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$29,689
47.2.104	STAR 2022-SFR3 Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,967
47.2.105	Star Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$664
47.2.106	Towd Point HE Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,474
47.2.107	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,997
47.2.108	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,081
47.2.109	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,218
47.2.110	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,668
47.2.111	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,930
47.2.112	Towd Point Master Trust 2022-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$9,639

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.11 3	Towd Point Master Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,225
47.2.11 4	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,031
47.2.11 5	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,048
47.2.11 6	Towd Point Master Trust 2024-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,674
47.2.11 7	Towd Point Master Trust 2024-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
47.2.11 8	Towd Point Master Trust 2024-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,469
47.2.11 9	Towd Point Master Trust 2024-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.12 0	Towd Point Master Trust 2024-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$2,353
47.2.12 1	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,089
47.2.12 2	Tricon Residential – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,803
47.2.12 3	WMRK Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$38,096
47.2.12 4	FirstKey Master Funding 2021-A B – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,147
47.2.12 5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$15,001 - \$50,000
47.2.12 6	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$647

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.12 7	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.12 8	Towd Point Master Funding Trust 2022-PM4 Wells	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,314
47.2.12 9	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,554
47.2.13 0	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$683
47.2.13 1	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,659
47.2.13 2	Towd Point Master Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,116
47.2.13 3	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$113,564
47.2.13 4	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$55,780
47.2.13 5	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$121,110
47.2.13 6	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,986
47.2.13 7	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$73,439
47.2.13 8	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
47.2.13 9	Pontifex Bridge Financing B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$497
47.2.14 0	Londinium JV Ltd – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,611

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.14 1	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$838
47.2.14 2	Promontoria Maple Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$67,222
47.2.14 3	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,257
47.2.14 4	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$48,629
47.2.14 5	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$23,140
47.2.14 6	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,890
47.2.14 7	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
47.2.14 8	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$89,614
47.2.14 9	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$37,717
47.2.15 0	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
47.2.15 1	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,198,689
47.2.15 2	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$2,188,197
47.2.15 3	FK Master Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,248
47.2.15 4	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.15 5	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.15 6	Alzheimer's Research & Treatment Center LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$277,412
47.2.15 7	Landmark Structures	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
47.2.15 8	Colt Parent Company LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
47.2.15 9	M1 Support Services, L.P.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
47.2.16 0	Sparta Aggregator L.P.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$165,200
47.2.16 1	Mina Petroleum SPC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
47.2.16 2	North Wind USA, Inc.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
47.2.16 3	North Wind USA, Inc.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
47.2.16 4	Sleep Holdco LLC (d/b/a 3Z Brands)	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$287,961
47.2.16 5	Red River Technology LLC	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
47.2.16 6	Cerberus Concord Aggregator, L.P.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
47.2.16 7	Multipartamentos 1 FIP	See Endnote	No	\$50,001 - \$100,000		None (or less than \$201)
47.2.16 8	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.16 9	First Key Homes	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$689,673
47.2.17 0	Tenet Equity Holdings LP	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$122,122
47.2.17 1	American Trailer World Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.17 2	Anastasia Parent, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,294
47.2.17 3	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.17 4	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.17 5	Alvaria Holdco (Cayman)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.17 6	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.17 7	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$44,476
47.2.17 8	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.17 9	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.18 0	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.18 1	Covis Finco S.A.R.L.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
47.2.18 2	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.18 3	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.18 4	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.18 5	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,332
47.2.18 6	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.18 7	Grupo Sports World, SAB de CV	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.18 8	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.18 9	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.19 0	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.19 1	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.19 2	Isagenix International LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
47.2.19 3	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.19 4	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,222
47.2.19 5	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$981
47.2.19 6	Laces Group (Decolin Inc)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$244

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.19 7	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.19 8	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.19 9	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 0	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 1	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$729
47.2.20 2	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 3	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 4	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 5	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 6	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 7	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 8	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.20 9	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.21 0	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.21 1	Oscar Acquisition Co LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.21 2	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.21 3	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,241
47.2.21 4	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.21 5	Flame Newco, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$311
47.2.21 6	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.21 7	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,177
47.2.21 8	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.21 9	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$267
47.2.22 0	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
47.2.22 1	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.22 2	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$38,878
47.2.22 3	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.22 4	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
47.2.22 5	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.22 6	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.22 7	Orchid Finco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,871
47.2.22 8	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.22 9	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.23 0	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.23 1	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.23 2	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
47.2.23 3	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,843
47.2.23 4	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – CCM Denali Equity Holdings, LP - Warrant	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,608,851
48	Cerberus Institutional Associates, L.L.C. (GP of Cerberus Institutional Partners, L.P. (Series Four))	See Endnote	No			
48.1	Cerberus Institutional Associates, L.L.C., carried interest in Cerberus Institutional Partners, L.P. (Series Four)	See Endnote	N/A			
48.2	Cerberus Institutional Partners, L.P. (Series Four)		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
48.2.1	Bank of America Commercial Mortgage Inc.– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$594
48.2.2	JPMorgan Chase & Co. – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$41,906
48.2.3	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$21,184
48.2.4	Altius Funding LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,846
48.2.5	Morgan Stanley Capital I Inc. – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,065
48.2.6	RBSSP Resecuritization Trust – Mortgage Backed Security – Z Bond	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$36,104
48.2.7	Keane Investor Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$828,527
48.2.8	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$29,280
48.2.9	HSBC US Government Money Market Fund (HGIXX)		Yes	\$15,001 - \$50,000		\$5,001 - \$15,000
48.2.10	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,000,001 - \$5,000,000		\$100,001 - \$1,000,000
48.2.11	Promontoria Holding 36 B.V. - European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
48.2.12	Promontoria Holding 38 B.V. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
48.2.13	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$32,855
49	Cerberus Real Estate GP III, L.L.C. (GP of Cerberus Institutional Real Estate Partners III, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.1	Cerberus Real Estate GP III, L.L.C., carried interest in Cerberus Institutional Real Estate Partners III, L.P.	See Endnote	N/A			
49.2	Cerberus Institutional Real Estate Partners III, L.P.		No			
49.2.1	CRE Crossroads Corp Member LLC – Promissory Note		N/A	None (or less than \$1,001)	Distributive Share	\$2,179
49.2.2	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
49.2.3	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.4	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$315
49.2.5	CRE-2014 SE Hotel REIT Member, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,678
49.2.6	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,999
49.2.7	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$33,877
49.2.8	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.9	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
49.2.10	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,881
49.2.11	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$524
49.2.12	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.13	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$362
49.2.14	Towd Point Mortgage Funding 2018 – Auburn 12 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,901
49.2.15	Towd Point Mortgage Funding 2019 – Auburn 13 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,022
49.2.16	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.17	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.18	Towd Point Master Trust 2017-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$393
49.2.19	Promontoria (Aurora) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$707
49.2.20	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$535
49.2.21	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,179
49.2.22	CW Investments LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$368,503
49.2.23	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,374
49.2.24	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,982
49.2.25	Promontoria (Pluto) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.26	Promontoria Shift Holding 1 B.V.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$729

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.27	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.28	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.29	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.30	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.31	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.32	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.33	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.34	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.35	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.36	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.37	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.38	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.39	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.40	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.41	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.42	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.43	Albertsons Companies, Inc	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
49.2.44	CRE-HAR Crossroads JV II, LLC / CRE-HAR Crossroads JV III, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
49.2.45	CRE Manhattan Beach Member, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
49.2.46	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,000,001 - \$5,000,000		\$100,001 - \$1,000,000
49.2.47	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.48	Promontoria (Aran) Limited - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
49.2.49	Promontoria (Arrow) Limited - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
49.2.50	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
49.2.51	Promontoria (Finn) Limited - European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
49.2.52	Promontoria (Henrico) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.53	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
49.2.54	Promontoria (Oyster) Designated Activity Company - European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.55	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.56	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.57	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$334
49.2.58	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.59	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.60	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.61	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.62	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.63	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.64	Towd Point Master Trust 2016-5– Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.65	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.66	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$233
49.2.67	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.68	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.69	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.70	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.71	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.72	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.73	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.74	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.75	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.76	Albertsons Companies, Inc	See Endnote	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)
49.2.77	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.78	Towd Point Mortgage Funding Trust	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.79	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.80	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.81	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.82	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.83	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.84	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$350
49.2.85	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.86	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.87	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$632
49.2.88	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$481
49.2.89	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.90	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.91	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.92	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.93	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,294
49.2.94	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.95	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.96	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.97	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.98	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$653
49.2.99	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$45,493
49.2.100	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.101	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.102	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.103	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.104	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.105	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.106	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.107	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.108	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.109	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.110	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
49.2.11 1	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.11 2	Towd Point Mortgage Funding 2019 – Granite 4 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,265
49.2.11 3	Towd Point Mortgage Funding 2019 – Granite 5 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$43,024
49.2.11 4	Towd Point Mortgage Funding 2024 – Granite 6 plc	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$20,355
49.2.11 5	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
49.2.11 6	US Bank Account #1 (Institution #3) - Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
49.2.11 7	US Bank Account #1 (Institution #4) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
49.2.11 8	US Bank Account #1 (Institution #5) - Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
49.2.11 9	US Bank Account #1 (Institution #6) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
49.2.12 0	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$481,564
49.2.12 1	Towd Point Mortgage Funding 2019 – Granite 4 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,785
49.2.12 2	Towd Point Mortgage Funding 2019 – Granite 5 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
49.2.12 3	Towd Point Mortgage Funding 2024 – Granite 6 plc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,945
49.2.12 4	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,945

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50	Cerberus Real Estate GP IV, L.L.C. (GP of Cerberus Institutional Real Estate Partners IV, L.P.)	See Endnote	No			
50.1	Cerberus Real Estate GP IV, L.L.C., carried interest in Cerberus Institutional Real Estate Partners IV, L.P.	See Endnote	N/A			
50.2	Cerberus Institutional Real Estate Partners IV, L.P.		No			
50.2.1	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$358
50.2.2	CRE-WPL Triton JV, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,721
50.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$935
50.2.4	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,941
50.2.5	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$847
50.2.6	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.7	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,460
50.2.8	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.9	Ashford Hospitality Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,594
50.2.10	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$492

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.11	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.12	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$537
50.2.13	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,464
50.2.14	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,953
50.2.15	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,959
50.2.16	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,375
50.2.17	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$536
50.2.18	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,070
50.2.19	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$210
50.2.20	Towd Point Mortgage Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.21	Towd Point Mortgage Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.22	Towd Point Mortgage Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.23	Towd Point Mortgage Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.24	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,388

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.25	Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$661
50.2.26	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.27	Towd Point Mortgage Funding 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.28	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.29	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.30	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.31	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.32	CRE-SS Park Central JV Member, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
50.2.33	Qbic Hotels B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$442
50.2.34	Promontoria (Aurora) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.35	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.36	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.37	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.38	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.39	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.40	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.41	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.42	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.43	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.44	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.45	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,384
50.2.46	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,137
50.2.47	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.48	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.49	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.50	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.51	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.52	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$319

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.53	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$264
50.2.54	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.55	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.56	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.57	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.58	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.59	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.60	Promontoria Holding 227 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.61	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.62	Promontoria Holding 168 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.63	Iside SPE S.r.l. / CR 1 Real Estate S.r.l.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.64	Promontoria Snow Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.65	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.66	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.67	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.68	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.69	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.70	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.71	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.72	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.73	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.74	Nexpe, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.75	Towd Point Mortgage Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.76	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.77	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.78	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.79	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.80	CRE-Muller Canyon Park, LLC	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.81	CRE Manhattan Beach Member, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.82	MetaProp Ventures II (QP), L.P.	See Endnote	No	\$50,001 - \$100,000		None (or less than \$201)
50.2.83	CRE-Muller OC, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
50.2.84	CRE-HAR San Pedro JV, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.85	Promontoria Holding 236 B.V.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
50.2.86	Promontoria Holding 308 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,014
50.2.87	Promontoria Manzana, S.A. – European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
50.2.88	Promontoria Holding 284 B.V. – European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
50.2.89	Promontoria Beech Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.90	Optimum RE Spain, SOCMI S.A. – European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
50.2.91	C7 Investment Fund – European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.92	Promontoria Challenger I S.A. – European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
50.2.93	Bluestone Holdings (Australia) Pty Ltd.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
50.2.94	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.95	Promontoria Marina, S.L.U. / Grupo Inmoglar, S.L.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
50.2.96	Promontoria Indian Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,030
50.2.97	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
50.2.98	Promontoria Holding 250 B.V. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.99	Nemo Investment Vehicle S.A. – European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
50.2.100	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
50.2.101	Promontoria (Pine) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.102	Promontoria Holding 310 B.V. – European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.103	Oniro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.104	Promontoria (Redwood) Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.105	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
50.2.106	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.107	Fideicomiso Bs. As. Renta 1	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
50.2.108	Promontoria Scariff Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.109	PRMT Sertorius, S.A. – European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,173
50.2.110	C5 Investment Fund – European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
50.2.111	Promontoria Holding Logistics 1 B.V. – European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$3,975
50.2.112	CRE-Centurion 200 W72nd JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
50.2.113	HCI-Cerberus 160 East Flamingo JV LP	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
50.2.114	CRE WNO JV Member, LLC	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
50.2.115	Towd Point Master Trust 2019-HE1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.116	T.J. Morris – Co-Investor Loan	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.117	Exploria Resorts	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
50.2.118	Multipartamentos 1 FIP	See Endnote	No	\$15,001 - \$50,000		None (or less than \$201)
50.2.119	Promontoria Holding 302 B.V.	See Endnote	No	\$1,001 - \$15,000		None (or less than \$201)
50.2.120	Nexpe S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.121	CRE Travis JV Member, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
50.2.122	CRE SS Travis Feeder LLC – Member Loan	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$31,707

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.12 3	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		\$5,001 - \$15,000
50.2.12 4	Hamburg Commercial Bank AG	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$3,418
50.2.12 5	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,565
50.2.12 6	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,217
50.2.12 7	Bank of America Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$530
50.2.12 8	COMM Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$56,668
50.2.12 9	Deutsche Bank Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$485
50.2.13 0	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$600
50.2.13 1	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$229
50.2.13 2	JPMDB Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$203
50.2.13 3	Morgan Stanley – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$989
50.2.13 4	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$324
50.2.13 5	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$769
50.2.13 6	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$444

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.13 7	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$285
50.2.13 8	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$633
50.2.13 9	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$448
50.2.14 0	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$773
50.2.14 1	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,267
50.2.14 2	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$306
50.2.14 3	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$281
50.2.14 4	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$332
50.2.14 5	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$314
50.2.14 6	CFCRE Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.14 7	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.14 8	JPMBB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.14 9	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 0	LSTAR Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.15 1	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 2	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 3	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 4	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 5	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 6	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 7	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 8	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.15 9	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$203
50.2.16 0	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$247
50.2.16 1	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.16 2	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.16 3	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.16 4	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.16 5	Alfred Cub, Inc.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
50.2.16 6	CIREP Overseas Park Central LLC – Internal Promissory Note in connection with commitment to invest in CRE-SS Park Central JV Member		N/A	\$50,001 - \$100,000		None (or less than \$201)
50.2.16 7	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.16 8	US Bank Account #1 (Institution #3) – Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
50.2.16 9	US Bank Account #1 (Institution #5) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.17 0	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.17 1	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.17 2	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.17 3	COMM Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.17 4	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,583
50.2.17 5	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$496
50.2.17 6	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,154
50.2.17 7	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,236
50.2.17 8	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$605

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.17 9	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
50.2.18 0	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,337
50.2.18 1	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,383
50.2.18 2	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,946
50.2.18 3	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,402
50.2.18 4	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,184
50.2.18 5	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,728
50.2.18 6	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,646
50.2.18 7	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,387
50.2.18 8	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,456
50.2.18 9	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$805
50.2.19 0	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,218
50.2.19 1	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$884
50.2.19 2	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,066

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.19 3	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.19 4	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.19 5	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$296
50.2.19 6	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$257
50.2.19 7	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$467
50.2.19 8	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$229
50.2.19 9	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$433
50.2.20 0	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$312
50.2.20 1	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$275
50.2.20 2	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.20 3	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.20 4	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.20 5	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.20 6	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$287

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
50.2.20 7	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
50.2.20 8	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.20 9	FirstKey Master Funding 2021-A	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
50.2.21 0	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$1,314,275
51	Cerberus Real Estate GP V, L.L.C. (GP of Cerberus Institutional Real Estate Partners V, L.P.)	See Endnote	N/A			
51.1	Cerberus Real Estate GP V, L.L.C., carried interest in Cerberus Institutional Real Estate Partners V, L.P.	See Endnote	N/A			
51.2	Cerberus Institutional Real Estate Partners V, L.P.		No			
51.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$4,585,830
51.2.2	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
51.2.3	US Bank Account #1 (Institution #3) – Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
51.2.4	US Bank Account #1 (Institution #5) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
51.2.5	Nelnet Student Loan Trust - Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
51.2.6	Towd Point Asset Trust 2021-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,026
51.2.7	CCF Holdings S.A.S.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.8	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,613
51.2.9	KAISA GROUP HOLDINGS LTD. - Corporate Bonds – Non US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,030
51.2.10	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.11	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.12	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
51.2.13	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.14	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
51.2.15	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.16	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$589
51.2.17	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$311
51.2.18	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$312
51.2.19	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,118
51.2.20	Towd Point HE Trust 2021-HE1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,041
51.2.21	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$515

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.22	Towd Point Master Trust 2021-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,728
51.2.23	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,408
51.2.24	Towd Point Master Trust 2022-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,563
51.2.25	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,856
51.2.26	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,965
51.2.27	Towd Point Master Trust 2022-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,397
51.2.28	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.29	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$455
51.2.30	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.31	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.32	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,121
51.2.33	ASHFORD HOSPITALITY TRUST – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,651
51.2.34	BX TRUST – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$63,167
51.2.35	Cascade Funding Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$307

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.36	Chase Mortgage Finance Corpora – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,863
51.2.37	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$968
51.2.38	Colony American Finance LTD. – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$470
51.2.39	Extended Stay America Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,172
51.2.40	Fannie Mae – Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,905
51.2.41	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.42	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$60,110
51.2.43	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,943
51.2.44	FREMF Mortgage Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,826
51.2.45	Home Partners Of America Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,671
51.2.46	HONO Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,234
51.2.47	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,525
51.2.48	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,857
51.2.49	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,282

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.50	Progress Residential Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,650
51.2.51	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,600
51.2.52	STAR 2022-SFR3 Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,277
51.2.53	Star Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$695
51.2.54	Starvest Emerging Markets CBO – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,467
51.2.55	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$264
51.2.56	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,414
51.2.57	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,150
51.2.58	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,423
51.2.59	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,773
51.2.60	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,459
51.2.61	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,013
51.2.62	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,108
51.2.63	Towd Point Master Trust 2022-4 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,512

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.64	Towd Point Master Trust 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$946
51.2.65	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.66	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,547
51.2.67	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
51.2.68	Tricon Residential – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,163
51.2.69	Waikiki Beach Hotel Trust – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$80,473
51.2.70	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,033
51.2.71	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
51.2.72	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$814
51.2.73	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,631
51.2.74	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
51.2.75	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,495
51.2.76	Towd Point Master Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,400
51.2.77	Pontifex Bridge Financing B.V.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$5,164

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.78	Promontoria Brew Ltd. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,844
51.2.79	Barossa Asset Purchaser SARL- UK Residential Mortgage and MBS Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
51.2.80	Promontoria Holding 250 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
51.2.81	Promontoria Mars Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
51.2.82	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$48,166
51.2.83	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
51.2.84	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$221,561
51.2.85	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,862
51.2.86	HCI Victoria LP	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$21,061
51.2.87	FK Master Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,717
51.2.88	CRE - PBV 642 Quarry JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$266,359
51.2.89	HCI-CRE Silverplate JV LP	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
51.2.90	Cavalier Acquisition JV LP	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$95,241
51.2.91	Promontoria Cubic Ltd. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.92	CRE-GS South Fulton, LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$135,376
51.2.93	8000 Tartak Street JV LP	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$533,779
51.2.94	CRE-WPL Estrella JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,187,769
51.2.95	Promontoria Holding 284 B.V. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
51.2.96	Multipartamentos 1 FIP	See Endnote	No	\$15,001 - \$50,000		None (or less than \$201)
51.2.97	Promontoria Challenger I S.A. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
51.2.98	Aldgate Hotel Bidco Limited - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$97,658
51.2.99	Promontoria Austria THH B.V. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
51.2.100	Promontoria Hurlingham Limited - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
51.2.101	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
51.2.102	C8 Investment Fund - Fondo Comune di Investimento Alternativo Immobiliare Riservato - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
51.2.103	Spring LP Mid Trust	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$394,828
51.2.104	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$193,527
51.2.105	Promontoria Battersea Limited - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.10 6	Promontoria Holdings 310 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
51.2.10 7	CRE-LPG PR Industrial JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$287,054
51.2.10 8	CRE Southwest 4 Pack, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$211,923
51.2.10 9	Tenet Equity Holdings LP	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,048,310
51.2.11 0	CRE-GS Tomoka Village South JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$256,458
51.2.11 1	BlueGate Boat and RV Storage	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,768
51.2.11 2	CRE-GSI Self Storage JV, LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$588,557
51.2.11 3	CRE-GSI Self Storage Development JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$799,878
51.2.11 4	CRE-GSI Self Storage Development JV II, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$94,595
51.2.11 5	CRE-SFG ISF JV, LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,308,450
51.2.11 6	CRE-OSI Outdoor Storage JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,231,621
51.2.11 7	CRE-KL Resi JV, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$320,315
51.2.11 8	CRE-Provender Cold Storage, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,019,833
51.2.11 9	SIRE Australia Holding Trust	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$12,474

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
51.2.12 0	Promontoria Holding Logistics TopCo B.V. - European Real Estate Business	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$306,586
51.2.12 1	Promontoria Holding Logistics TopCo B.V.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
51.2.12 2	Promontoria Logistics 6 B.V. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,978
51.2.12 3	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$227
52	Cerberus Associates II, Ltd. (GP of Cerberus International II Master Fund, L.P.)	See Endnote	N/A			
52.1	Cerberus Associates II, Ltd., carried interest in Cerberus International II Master Fund, L.P.	See Endnote	N/A			
52.2	Cerberus International II Master Fund, L.P.		No			
52.2.1	1211 Avenue of the Americas TR – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.2	Albertsons Companies, Inc	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
52.2.3	Albertsons Companies, Inc	See Endnote	N/A	Over \$50,000,000		None (or less than \$201)
52.2.4	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.5	Altius Funding LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,662
52.2.6	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.7	ANASTASIA PARENT, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,404
52.2.8	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,033

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.9	Astra Acquisition Corp (Anthology)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,029
52.2.10	Abra Group Limited	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.11	Bank – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,955
52.2.12	Barclays Commercial Mortgage Securities LLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,662
52.2.13	BENCHMARK MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$9,694
52.2.14	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,151
52.2.15	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$92,847
52.2.16	Bright Bidco B.V.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.17	BX TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,420
52.2.18	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$33,867
52.2.19	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,455
52.2.20	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,138
52.2.21	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$218
52.2.22	CD Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$251

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.23	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,885
52.2.24	Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,690
52.2.25	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$59,837
52.2.26	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,240
52.2.27	COINBASE GLOBAL INC – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,842
52.2.28	Comm Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,168
52.2.29	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,137
52.2.30	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,613,172
52.2.31	Comscore Inc	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.32	Covis Finco S.A.R.L.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
52.2.33	Covis Finco S.A.R.L	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.34	CSAIL Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,070
52.2.35	Cyanco Holding Corp.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$1,498,002
52.2.36	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,292,098

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.37	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,234
52.2.38	ETC Global Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,191
52.2.39	ETC Global Group LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,483,026
52.2.40	T.J. Morris – Co-Investor Loan	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.41	Exploria Resorts	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.42	Fender Musical Instruments Corp	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$471
52.2.43	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$126,669
52.2.44	FIDC Nao-Padronizados Pearl	See Endnote	Yes	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.45	FK Master Holdings, Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$58,085
52.2.46	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$72,451
52.2.47	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.48	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$272,013
52.2.49	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.50	Frontier Communications Parent Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$8,143,637

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.51	FBB Holdings III, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,983
52.2.52	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
52.2.53	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$593
52.2.54	Government National Mtge A– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.55	Groupe Solmax Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$529
52.2.56	Grupo Sports World SAB de CV	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$45,325
52.2.57	Grupo Sports World, SAB de CV	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
52.2.58	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,726
52.2.59	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$74,972
52.2.60	GS Mortgage Securities Corp	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$78,926
52.2.61	Guitar Center, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.62	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,696
52.2.63	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,026
52.2.64	Hyperion Materials & Technologies Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,722

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.65	The Imagine Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$76,738
52.2.66	Cerberus Imagine US LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$447,469
52.2.67	Intelsat Luxembourg SA	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$298,009
52.2.68	Interserv Group Holdings Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$362,877
52.2.69	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,157
52.2.70	Isagenix International LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
52.2.71	Joerns Healthcare, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,299
52.2.72	Joerns Healthcare, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
52.2.73	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,771
52.2.74	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.75	JPMBB COMMERCIAL MORTGAGE SECUR – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,874
52.2.76	JPMBB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,176
52.2.77	JPMorgan Chase & Co – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$26,968
52.2.78	K&N Parent, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$446

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.79	Keane Investor Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$491,816
52.2.80	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,319
52.2.81	Lealand Finance Co BV (McDermott)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$936
52.2.82	Lereta LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,381
52.2.83	Libbey Glass Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.84	Lighthouse Autism Centers	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.85	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$11,758,607
52.2.86	Ligado Networks LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$829,360
52.2.87	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.88	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
52.2.89	LSCS Holdings Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$896
52.2.90	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,710
52.2.91	Lucky Bucks LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.92	Mad Engine Global LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,976

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.93	Mallinckrodt International Finance S.A.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$128,614
52.2.94	Mallinckrodt International Finance S.A. - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,276
52.2.95	Mallinckrodt International Finance S.A.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$28,075
52.2.96	Manchester Acquisition Sub LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,044
52.2.97	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$708
52.2.98	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$351
52.2.99	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$100,001 - \$1,000,000
52.2.100	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$25,000,001 - \$50,000,000		\$1,000,001 - \$5,000,000
52.2.101	Morgan Stanley BAML Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$61,515
52.2.102	Mountaineer Merger Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,518
52.2.103	NAPA Management Services Corp	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$890
52.2.104	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.105	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,324
52.2.106	NORTHWEST FIBER LLC/NORT - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,140

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.10 7	One Call Corp	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,319
52.2.10 8	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$396
52.2.10 9	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$710
52.2.11 0	Peacock Merger Corp	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$537
52.2.11 1	PMHC II Inc (Prince)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,997
52.2.11 2	Sparta Aggregator L.P.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,581,656
52.2.11 3	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
52.2.11 4	Qbic Hotels B.V.- European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,230
52.2.11 5	Multipartamentos 1 FIP	See Endnote	No	\$250,001 - \$500,000		None (or less than \$201)
52.2.11 6	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
52.2.11 7	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
52.2.11 8	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$1,275
52.2.11 9	Promontoria Holding 227 B.V.– European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.12 0	Bluestone Holdings (Australia) Pty Ltd.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.12 1	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.12 2	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
52.2.12 3	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$322
52.2.12 4	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
52.2.12 5	Promontoria Holding 67 B.V.- European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,022
52.2.12 6	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L.- European Real Estate Business	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.12 7	Promontoria Holding 47 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,631
52.2.12 8	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$588,257
52.2.12 9	Promontoria MACC Marina S.A.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$620,728
52.2.13 0	Promontoria German Real Estate Holdings B.V.- European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,054
52.2.13 1	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.13 2	Nemo Investment Vehicle S.A.- European Real Estate Business	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.13 3	Hamburg Commercial Bank AG	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$187,119
52.2.13 4	Promontoria Holding 168 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.13 5	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.13 6	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.13 7	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,068
52.2.13 8	Promontoria (Pine) Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.13 9	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$279
52.2.14 0	Pendrick Capital Partners Holdings, LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.14 1	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$28,049
52.2.14 2	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$332,165
52.2.14 3	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$813
52.2.14 4	Promontoria German Real Estate Holdings B.V.- European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,302
52.2.14 5	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.14 6	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$433,975
52.2.14 7	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
52.2.14 8	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$104,869

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.14 9	Promontoria Shift Holding 2 B.V.- European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,282
52.2.15 0	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$946,255
52.2.15 1	Promontoria Holding 114 B.V.– European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,746
52.2.15 2	MALMO FDIC – Total Return Swap	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$213,082
52.2.15 3	Malmo Fundo de Investimento Em Cotas de Fundos de Investimento Em Direitos Creditorios Nao-Padronizados – Senior Quotas	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.15 4	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.15 5	CCF Holdings S.A.S.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.15 6	Nexpe S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
52.2.15 7	Promontoria Window Lender L.P.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
52.2.15 8	RBSSP Resecuritization Trust – Mortgage Backed Security – Z Bond	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,637
52.2.15 9	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
52.2.16 0	RMBS REO Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,789
52.2.16 1	Cerberus Concord Aggregator, L.P.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.16 2	Southeastern Grocers Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$71,126

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.16 3	Spectacle Gary Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$820
52.2.16 4	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$244
52.2.16 5	Staples Solutions B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
52.2.16 6	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$272
52.2.16 7	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.16 8	Orchid Finco LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$271,144
52.2.16 9	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$390
52.2.17 0	Tier 1 Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.17 1	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,330,232
52.2.17 2	Towd Point Asset Trust 2018-SL1- Asset Backed Security – Student Loan	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$164,976
52.2.17 3	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,211
52.2.17 4	TPC GROUP INC – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,879
52.2.17 5	TPC Group Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$490,899
52.2.17 6	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$315

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.17 7	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,441
52.2.17 8	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,893
52.2.17 9	Towd Point Mortgage Funding 2019-Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$98,133
52.2.18 0	Towd Point Master Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,248
52.2.18 1	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,675
52.2.18 2	Towd Point Master Funding Trust 2018-CS Legacy	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,628
52.2.18 3	Towd Point Master Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,144
52.2.18 4	Towd Point Master Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,150
52.2.18 5	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$289,589
52.2.18 6	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$542
52.2.18 7	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$355
52.2.18 8	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$481
52.2.18 9	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$266
52.2.19 0	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.19 1	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$886
52.2.19 2	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,371
52.2.19 3	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$417
52.2.19 4	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$5,235
52.2.19 5	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,827
52.2.19 6	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$5,080
52.2.19 7	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,521
52.2.19 8	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,650
52.2.19 9	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,557
52.2.20 0	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$11,715
52.2.20 1	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$37,431
52.2.20 2	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$17,615
52.2.20 3	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$290
52.2.20 4	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$45,442

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.20 5	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$96,275
52.2.20 6	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$319
52.2.20 7	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,994
52.2.20 8	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$35,954
52.2.20 9	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$350
52.2.21 0	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$222,290
52.2.21 1	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.21 2	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,034
52.2.21 3	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$721
52.2.21 4	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$39,898
52.2.21 5	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$30,258
52.2.21 6	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,672
52.2.21 7	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
52.2.21 8	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$692

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.21 9	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$18,690
52.2.22 0	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$140,044
52.2.22 1	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,159
52.2.22 2	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$19,008
52.2.22 3	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$360,761
52.2.22 4	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$585
52.2.22 5	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,355
52.2.22 6	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$114,976
52.2.22 7	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.22 8	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$956
52.2.22 9	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,991
52.2.23 0	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.23 1	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,570
52.2.23 2	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,373

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.23 3	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.23 4	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$906
52.2.23 5	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$22,335
52.2.23 6	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.23 7	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$315
52.2.23 8	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$8,854
52.2.23 9	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$219
52.2.24 0	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$18,699
52.2.24 1	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.24 2	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$21,928
52.2.24 3	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.24 4	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$795
52.2.24 5	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$53,583
52.2.24 6	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.24 7	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$5,721
52.2.24 8	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
52.2.24 9	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$13,987
52.2.25 0	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$763
52.2.25 1	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
52.2.25 2	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$15,487
52.2.25 3	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$636
52.2.25 4	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$68,976
52.2.25 5	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$147,642
52.2.25 6	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,706
52.2.25 7	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$18,731
52.2.25 8	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,271
52.2.25 9	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$10,952
52.2.26 0	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,408

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.26 1	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$19,242
52.2.26 2	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,023
52.2.26 3	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$5,019
52.2.26 4	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$828
52.2.26 5	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,249
52.2.26 6	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,844
52.2.26 7	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$318
52.2.26 8	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,887
52.2.26 9	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,097
52.2.27 0	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$13,661
52.2.27 1	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,671
52.2.27 2	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$12,037
52.2.27 3	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,415
52.2.27 4	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$637

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.27 5	Towd Point Master Trust 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,098
52.2.27 6	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$212
52.2.27 7	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,587
52.2.27 8	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,293
52.2.27 9	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$267
52.2.28 0	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$494
52.2.28 1	Towd Point Revolving Trust 2023-B	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.28 2	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$60,447
52.2.28 3	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$764,117
52.2.28 4	TRU Taj LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
52.2.28 5	UBS-Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$79,437
52.2.28 6	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
52.2.28 7	US Bank Account #1 (Institution #3) – Cash		N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
52.2.28 8	US Bank Account #1 (Institution #5) – Cash		N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
52.2.28 9	US Bank Account #1 (Institution #6) – Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
52.2.29 0	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,017
52.2.29 1	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$542
52.2.29 2	Wells Fargo Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$5,873
52.2.29 3	WF-RBS Commercial Mortgage Trust	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,396
52.2.29 4	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$25,000,001 - \$50,000,000	Distributive Share	\$23,238,231
53	Feinberg Family GP, L.P. (GP of Partridge Hill Overseas Management, L.P.)	See Endnote	No			
53.1	Partridge Hill Overseas Management, L.L.C. (Investment Manager) (Managing Member of Partridge Hill Overseas Management, LLC)		No			
53.2	Partridge Hill Overseas Management, L.L.C., incentive fee from Cerberus International, Ltd.	See Endnote	N/A			
53.3	Cerberus International, Ltd.		No			
53.3.1	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$19,264
53.3.2	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,000,001 - \$5,000,000		\$100,001 - \$1,000,000
53.3.3	Venture Holdings Company, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
53.3.4	US Bank Account #1 (Institution #3) – Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
53.3.5	US Bank Account #1 (Institution #5) – Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
54	CBF GP Holdings, LLC. (Managing Member of Cerberus KRS Levered Opportunities GP, LLC)	See Endnote	No			
54.1	Cerberus KRS Levered Opportunities GP, LLC (GP of Cerberus KRS Levered Loan Opportunities Fund, L.P.)		No			
54.2	Cerberus KRS Levered Opportunities GP, LLC, carried interest in Cerberus KRS Levered Loan Opportunities Fund, L.P.	See Endnote	N/A			
54.3	Cerberus KRS Levered Loan Opportunities Fund, L.P.		No			
54.3.1	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,373
54.3.2	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,887
54.3.3	Agile Defense, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
54.3.4	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,898
54.3.5	Alorica Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,112
54.3.6	American Achievement Corporation – Promissory Note		N/A	None (or less than \$1,001)	Distributive Share	\$293
54.3.7	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.8	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.9	American Teleconferencing Services Ltd - Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.10	Animal Supply Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.11	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$250
54.3.12	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,646
54.3.13	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,392
54.3.14	Citation Alpha Merger Sub 1 LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,000
54.3.15	May Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,883
54.3.16	Associated Materials	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,656
54.3.17	Aston Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,136
54.3.18	Astro Intermediate II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,610
54.3.19	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,295
54.3.20	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,501
54.3.21	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,392
54.3.22	BCR Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,170

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.23	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.24	BLST Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.25	Bobcat AV Buyer Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,644
54.3.26	Venturi Supply LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,263
54.3.27	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,770
54.3.28	Bright International, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,149
54.3.29	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,515
54.3.30	By Light Professional IT Services LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$39,298
54.3.31	Cadence Intermediate II LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,590
54.3.32	The Cadmus Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,461
54.3.33	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,058
54.3.34	Canyonlands Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,285
54.3.35	Caravan Emulsifiers LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,272
54.3.36	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,794

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.37	Cascade Environmental, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,605
54.3.38	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
54.3.39	Cast-Crete Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,177
54.3.40	CB Neptune Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,846
54.3.41	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,870
54.3.42	Century Distribution Systems	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,176
54.3.43	Cherry Holdco, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,072
54.3.44	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.45	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,755
54.3.46	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,040
54.3.47	Cotton Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$43,325
54.3.48	Coverall Acquisition LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,209
54.3.49	Data Axle	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,081
54.3.50	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,740

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.51	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.52	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,186
54.3.53	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,800
54.3.54	Earthlink, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,493
54.3.55	Edsco Fasteners LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$613
54.3.56	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,994
54.3.57	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,280
54.3.58	Emerald EMS	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,182
54.3.59	Encompass Digital Media Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
54.3.60	EIS Operating Enterprises, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,435
54.3.61	EverZinc Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,375
54.3.62	Exadel, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,901
54.3.63	Extreme Reach Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,654
54.3.64	Bid Deposits / Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.65	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$18,976
54.3.66	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,579
54.3.67	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,825
54.3.68	Fortress Brand Holding Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,342
54.3.69	GCM HVAC Bidco, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,279
54.3.70	GCM Magnolia Bidco, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,211
54.3.71	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,211
54.3.72	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,363
54.3.73	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,835
54.3.74	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,888
54.3.75	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$770
54.3.76	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.77	Guardia LLC - Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.78	Halfmoon Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,419

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.79	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.80	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,181
54.3.81	HealthPro Holdings Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,575
54.3.82	Hoffmaster Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,294
54.3.83	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,881
54.3.84	Infinite Choice LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.85	Innovairre Holding Company LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.86	Instant Web LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.87	Integrated Advantage Group (Gaming Route Operator) – Warrants – Private – Integrated Advantage Group - Warrants2, Integrated Advantage Group - Warrants3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$506
54.3.88	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,209
54.3.89	Inteva Products, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,393
54.3.90	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,079
54.3.91	INW Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,667
54.3.92	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,614

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.93	Isola USA Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.94	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,099
54.3.95	IXM Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,613
54.3.96	Jack Cooper Investments, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,004
54.3.97	Jackson Paper Manufacturing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,018
54.3.98	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,259
54.3.99	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,442
54.3.10 0	Kidde-Fenwal, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,301
54.3.10 1	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,278
54.3.10 2	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.10 3	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,195
54.3.10 4	LenderLive Services LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,435
54.3.10 5	BP Loenbro Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.10 6	Lux Credit Consultants LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,702

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.10 7	Mattress Warehouse, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,618
54.3.10 8	MediaNews Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,284
54.3.10 9	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,670
54.3.11 0	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,288
54.3.11 1	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.11 2	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.11 3	Morphe, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.11 4	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,963
54.3.11 5	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,463
54.3.11 6	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,940
54.3.11 7	Pace Industries, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.11 8	CF Newco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,684
54.3.11 9	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,768
54.3.12 0	Pegasus ME Buyer, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,001

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.12 1	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,587
54.3.12 2	Pentec Acquisition Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,418
54.3.12 3	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,406
54.3.12 4	PMFC Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,101
54.3.12 5	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.12 6	Pond Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,823
54.3.12 7	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$19,361
54.3.12 8	Quality Metalcraft, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.12 9	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.13 0	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,352
54.3.13 1	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,487
54.3.13 2	Sabel Systems Technology Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,040
54.3.13 3	Screening Acquisition, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,992
54.3.13 4	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,715

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.13 5	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,608
54.3.13 6	Select Interior Concepts, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,588
54.3.13 7	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,697
54.3.13 8	Siffron Buyer, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,950
54.3.13 9	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,277
54.3.14 0	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.14 1	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,293
54.3.14 2	SLogic Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.14 3	SMTC Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,076
54.3.14 4	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,021
54.3.14 5	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,805
54.3.14 6	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.14 7	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,174
54.3.14 8	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$809

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.14 9	SSW Intermediary LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,314
54.3.15 0	S-PPT Holdings LLC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.15 1	Stanadyne LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,259
54.3.15 2	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,397
54.3.15 3	Strada Services, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,638
54.3.15 4	Sunbelt Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,484
54.3.15 5	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,391
54.3.15 6	Sweet Oak Parent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,003
54.3.15 7	System Pavers, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,682
54.3.15 8	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,122
54.3.15 9	Terram Lab Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,772
54.3.16 0	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,918
54.3.16 1	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,175
54.3.16 2	TL Vista Merger Sub Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,643

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.16 3	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,296
54.3.16 4	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.16 5	TotalMed Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,090
54.3.16 6	Transom Symphony Opco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,309
54.3.16 7	Travel Nurse Across America, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,641
54.3.16 8	Tribune Publishing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,991
54.3.16 9	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,634
54.3.17 0	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,566
54.3.17 1	Truecore Behavioral Solutions, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
54.3.17 2	TTSI Logistics LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
54.3.17 3	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,655
54.3.17 4	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,858
54.3.17 5	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,815
54.3.17 6	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,301

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
54.3.17 7	Virtium Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,375
54.3.17 8	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,117
54.3.17 9	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,463
54.3.18 0	Woodstock Sterile Solutions	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,154
54.3.18 1	Xoriant Midco B, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,698
54.3.18 2	XS Technologies Holdings, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,133
54.3.18 3	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,134
54.3.18 4	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,979
55	CBF GP Holdings, LLC. (Managing Member of Cerberus Levered Opportunities II GP, LLC)	See Endnote	No			
55.1	Cerberus Levered Opportunities II GP, LLC (GP of Cerberus Levered Loan Opportunities Fund II, L.P.)		No			
55.2	Cerberus Levered Opportunities II GP, LLC, carried interest in Cerberus Levered Loan Opportunities Fund II, L.P.	See Endnote	N/A			
55.3	Cerberus Levered Loan Opportunities Fund II, L.P.		No			
55.3.1	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,038
55.3.2	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$19,792

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
55.3.3	Happ Acquisition, Inc.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
55.3.4	Isola USA Corp.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
55.3.5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$15,001 - \$50,000		\$5,001 - \$15,000
55.3.6	Stant USA Corp.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
55.3.7	BLST Operating Company, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
55.3.8	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
55.3.9	US Bank Account #1 (Institution #3) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
55.3.10	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
55.3.11	US Bank Account #1 (Institution #6) – Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
56	CBF GP Holdings, LLC. (Managing Member of Cerberus Levered Opportunities III GP, LLC)	See Endnote	No			
56.1	Cerberus Levered Opportunities III GP, LLC (GP of Cerberus Levered Loan Opportunities Fund II, LP.)		No			
56.2	Cerberus Levered Opportunities III GP, LLC, carried interest in Cerberus Levered Loan Opportunities Fund III, L.P.	See Endnote	N/A			
56.3	Cerberus Levered Loan Opportunities Fund III, L.P.		No			
56.3.1	Happ Acquisition, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
56.3.2	Integrated Advantage Group	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,282
56.3.3	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$56,580
56.3.4	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
56.3.5	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
56.3.6	Integrated Advantage Group (Gaming Route Operator) – Warrants – Private – Warrants2, Warrants3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,708
56.3.7	GSC Technologies Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,571
56.3.8	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,092
56.3.9	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$32,997
56.3.10	Treasury – US Treasury Bills	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$24,859
56.3.11	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$946
56.3.12	Guardia LLC – Claim		N/A	None (or less than \$1,001)	Distributive Share	\$1,093
56.3.13	Animal Supply Company LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$285
56.3.14	Isola USA Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
56.3.15	SLogic Holding Corp.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
56.3.16	Innovairre Holding Company LLC	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
56.3.17	Instant Web LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
56.3.18	Jack Cooper Investments, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$138,055
56.3.19	BLST Operating Company, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
56.3.20	Encompass Digital Media Inc	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
56.3.21	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$82,250
56.3.22	Stanadyne LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$60,048
56.3.23	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
56.3.24	CareerBuilder, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,200
56.3.25	Quality Metalcraft, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
56.3.26	S-PPT Holdings LLC.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
56.3.27	American Teleconferencing Services Ltd – Claim		N/A	\$15,001 - \$50,000		None (or less than \$201)
56.3.28	Classic Brands LLC – Promissory Note		N/A	\$1,001 - \$15,000		None (or less than \$201)
56.3.29	US Bank Account #1 (Institution #1) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
56.3.30	US Bank Account #1 (Institution #3) – Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
56.3.31	US Bank Account #1 (Institution #7) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
57	CBF GP Holdings, LLC (GP of Cerberus Levered Loan Opportunities Fund IV, L.P.)	See Endnote	N/A			
57.1	Cerberus Levered Opportunities IV GP, LLC, carried interest in Cerberus Levered Loan Opportunities Fund IV, L.P.	See Endnote	N/A			
57.2	Cerberus Levered Loan Opportunities Fund IV, L.P.		No			
57.2.1	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,969
57.2.2	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$53,942
57.2.3	LenderLive Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,937
57.2.4	Select Interior Concepts, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$55,104
57.2.5	Strada Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,172
57.2.6	Cadence Intermediate II LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$29,263
57.2.7	Digital River, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
57.2.8	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
57.2.9	Gene by Gene, Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,648

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
57.2.10	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$64,025
57.2.11	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,632
57.2.12	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,413
57.2.13	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,325
57.2.14	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$25,200
57.2.15	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$26,600
57.2.16	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$41,429
57.2.17	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,617
57.2.18	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
57.2.19	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,532
57.2.20	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,611
57.2.21	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,615
57.2.22	Ballymore Purchaser, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
57.2.23	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$18,553

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
57.2.24	Gerson Lehrman Group Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$967
57.2.25	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,265
57.2.26	IntouchCX Inc. (fka 24-7 Intouch Inc)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,586
57.2.27	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,240
57.2.28	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,403
57.2.29	SSG Acquisition, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,182
57.2.30	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,161
57.2.31	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,230
57.2.32	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,432
57.2.33	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$723
57.2.34	Treasury – US Treasuries	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,904
57.2.35	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
57.2.36	Astro Intermediate II, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,094
57.2.37	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,884

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
57.2.38	Cast-Crete Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,158
57.2.39	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$77,901
57.2.40	Infinite Choice LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$462
57.2.41	Ironform Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,297
57.2.42	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,233
57.2.43	Aston Acquisition Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,640
57.2.44	Coverall Acquisition LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$44,408
57.2.45	Jackson Paper Manufacturing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,356
57.2.46	Southern Graphics Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,159
57.2.47	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
57.2.48	Southern Graphics, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
57.2.49	Halfmoon Buyer, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$66,278
57.2.50	INW Manufacturing, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,018
57.2.51	Pond Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,570

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
57.2.52	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,482
57.2.53	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
57.2.54	Edsco Fasteners LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,508
57.2.55	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
57.2.56	Travel Nurse Across America, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$69,342
57.2.57	TTSI Logistics LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
57.2.58	May Manufacturing, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,233
57.2.59	Bright International, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,063
57.2.60	Cascade Environmental, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,219
57.2.61	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,321
57.2.62	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,249
57.2.63	Earthlink, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,878
57.2.64	EIS Operating Enterprises, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,303
57.2.65	EverZinc Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$49,805

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
57.2.66	Exadel, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,981
57.2.67	HealthPro Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$64,368
57.2.68	Morphe, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
57.2.69	Pace Industries, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
57.2.70	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
57.2.71	Screening Acquisition, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,876
57.2.72	SMTC Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$63,318
57.2.73	Transom Symphony Opco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,458
57.2.74	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$50,771
57.2.75	Woodstock Sterile Solutions	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,392
57.2.76	Mattress Warehouse, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,092
57.2.77	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$272
57.2.78	MediaNews Group Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,479
57.2.79	Associated Materials	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,706

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
57.2.80	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,017
57.2.81	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,166
57.2.82	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,046
57.2.83	Legacy Supply Chain Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,744
57.2.84	SSW Intermediary LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,324
57.2.85	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,371
57.2.86	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,158
57.2.87	Trio US Holdco Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,478
57.2.88	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
57.2.89	US Bank Account #1 (Institution #7) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
58	CBF GP Holdings, LLC (GP of Cerberus Levered Loan Opportunities Fund V, L.P.)	See Endnote	N/A			
58.1	Cerberus Levered Opportunities V GP, LLC, carried interest in Cerberus Levered Loan Opportunities Fund V, L.P.	See Endnote	N/A			
58.2	Cerberus Levered Loan Opportunities Fund V, L.P.		No			
58.2.1	US Bank Account #1 (Institution #1) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
58.2.3	A.M. Castle & Co.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$90,915
58.2.4	Agile Defense, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$418
58.2.5	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,063
58.2.6	Alorica Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$67,165
58.2.7	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,617
58.2.8	CITATION ALPHA MERGER SUB 1 LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,016
58.2.9	May Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$999
58.2.10	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,678
58.2.11	Ballymore Purchaser, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$43,842
58.2.12	OAO Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,941
58.2.13	BCR BUYER, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,765
58.2.14	Bobcat AV Buyer Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,677
58.2.15	Venturi Supply LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,174

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.16	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,697
58.2.17	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,621
58.2.18	By Light Professional IT Services LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,701
58.2.19	Cadence Intermediate II LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,109
58.2.20	The Cadmus Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,360
58.2.21	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,220
58.2.22	Canyonlands Purchaser, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,348
58.2.23	Caravan Emulsifiers LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$70,731
58.2.24	Cascade Environmental, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$970
58.2.25	Cast-Crete Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,462
58.2.26	CB Neptune Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$163,275
58.2.27	CHERRY HOLDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,301
58.2.28	Clearly Clean Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,907
58.2.29	Cobra Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$57,910

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.30	Cotton Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$52,465
58.2.31	Data Axle	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$36,301
58.2.32	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,569
58.2.33	Earthlink, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,507
58.2.34	Electro Rent LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,354
58.2.35	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,022
58.2.36	EIS Operating Enterprises, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,256
58.2.37	Extreme Reach Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,424
58.2.38	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$49,958
58.2.39	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,021
58.2.40	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$45,415
58.2.41	Fortress Brand Holding Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,343
58.2.42	GCM HVAC BIDCO, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$34,220
58.2.43	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,803

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.44	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$39,099
58.2.45	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$90,728
58.2.46	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$39,129
58.2.47	Hoffmaster Group, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$89,459
58.2.48	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$34,832
58.2.49	Integrated Advantage Goup, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,538
58.2.50	Integrated Advantage Group (Gaming Route Operator) – Warrants – Private – Warrants2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
58.2.51	Inteva Products, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,346
58.2.52	USMPC Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,875
58.2.53	IXM Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$57,139
58.2.54	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$92,302
58.2.55	KIDDE-FENWAL, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,338
58.2.56	SSE Holding, LP	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
58.2.57	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,490

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.58	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,945
58.2.59	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
58.2.60	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$34,258
58.2.61	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,057
58.2.62	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,275
58.2.63	Noramco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,557
58.2.64	CF Newco, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$82,679
58.2.65	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,421
58.2.66	Pegasus ME Buyer, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$47,088
58.2.67	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$57,395
58.2.68	Pentec Acquisition Corp.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$67,426
58.2.69	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,917
58.2.70	PMFC HOLDING, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,532
58.2.71	Pond Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,518

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.72	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,597
58.2.73	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
58.2.74	Renfro LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,472
58.2.75	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$73,255
58.2.76	Sabel Systems Technology Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,232
58.2.77	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,625
58.2.78	SEI Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,594
58.2.79	Select Interior Concepts, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,244
58.2.80	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,034
58.2.81	Siffron Buyer, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,100
58.2.82	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$26,658
58.2.83	SMTC Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,537
58.2.84	Steel Craft Corp. of Hartford, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,257
58.2.85	Strada Services, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,099

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.86	Sunbelt Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,774
58.2.87	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$241
58.2.88	SWEET OAK PARENT LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,705
58.2.89	Terram Lab Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,779
58.2.90	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,858
58.2.91	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,046
58.2.92	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,598
58.2.93	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
58.2.94	TotalMed Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$71,883
58.2.95	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,686
58.2.96	Tribune Publishing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,790
58.2.97	Trimlite Buyer LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,619
58.2.98	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,957
58.2.99	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,472

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
58.2.10 0	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$55,523
58.2.10 1	Virtium Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
58.2.10 2	VT Group Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$49,954
58.2.10 3	W&A Intermediate Co., LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,220
58.2.10 4	XORIAN MIDCO B, INC.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,339
58.2.10 5	XS Technologies Holdings, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,166
58.2.10 6	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$42,501
59	Cerberus Institutional Associates MA, L.L.C. (GP of Cerberus MA Partners, L.P.)	See Endnote	N/A			
59.1	Cerberus Institutional Associates MA, L.L.C., carried interest in Cerberus MA Partners, L.P.	See Endnote	N/A			
59.2	Cerberus MA Partners, L.P.		No			
59.2.1	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
59.2.2	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
59.2.3	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.4	Promontoria (Aran) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
59.2.5	Promontoria (Arrow) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
59.2.6	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
59.2.7	Promontoria (Finn) Limited - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
59.2.8	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.9	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.10	Promontoria (Henrico) Limited - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.11	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.12	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$208
59.2.13	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.14	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
59.2.15	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$416
59.2.16	Iside SPE S.r.l./CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.17	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.18	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
59.2.19	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
59.2.20	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,973
59.2.21	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,638
60	Cerberus Manitou Residential Loan GP, L.L.C. (GP of Cerberus Manitou Residential Loan Fund, L.P.)	See Endnote	N/A			
60.1	Cerberus Manitou Residential Loan GP, L.L.C., incentive allocation in Cerberus Manitou Residential Loan Fund, L.P.	See Endnote	N/A			
60.2	Cerberus Manitou Residential Loan Fund, L.P.		No			
60.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$1,121,028
60.2.2	Carvana Auto Receivables Trust - Asset Backed Security – Auto Loan	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$80,799
60.2.3	Nelnet Student Loan Trust - Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.4	Towd Point Asset Trust 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,225
60.2.5	Towd Point Asset Trust 2021-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,094
60.2.6	Towd Point Auto Trust 2024-A1 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$137,560
60.2.7	Towd Point Auto Trust 2024-A2 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$61,687
60.2.8	Towd Point Auto Trust 2024-A3 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$14,530
60.2.9	Spring EQ, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,082

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.10	Towd Point Mortgage Funding 2019 – Granite 7 plc – Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,610
60.2.11	Towd Point Mortgage Funding 2019 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$817
60.2.12	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
60.2.13	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
60.2.14	Spiritus Capital LP	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$102,805
60.2.15	CRM Loans Trust 2024-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.16	CRM Loans Trust 2024-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.17	CRM Loans Trust 2024-OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.18	CRM Loans Trust 2024-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.19	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.20	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
60.2.21	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.22	JP Morgan Mortgage Trust 2023-HE2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$702
60.2.23	Towd Point Mortgage Funding 2021 – Hastings 1 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,199

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.24	Towd Point Mortgage Funding 2021 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.25	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.26	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$368
60.2.27	Towd Point HE Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$778
60.2.28	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.29	Towd Point Master Funding Trust 2020-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.30	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.31	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
60.2.32	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.33	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.34	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.35	Towd Point Master Funding Trust 2022-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.36	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.37	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.38	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.39	Towd Point Master Funding Trust 2023-OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.40	Towd Point Master Funding Trust 2023-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.41	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.42	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.43	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.44	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.45	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.46	Towd Point Master Funding Trust 2023-PM8	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.47	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.48	Towd Point Master Funding Trust 2024-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.49	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.50	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.51	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.52	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.53	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.54	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.55	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.56	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.57	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.58	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.59	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.60	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.61	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.62	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.63	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.64	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.65	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.66	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.67	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.68	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,862
60.2.69	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$720
60.2.70	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$402
60.2.71	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$572
60.2.72	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$215
60.2.73	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.74	CR Leverage 2023-CRT1, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$63,641
60.2.75	Auburn Securities PLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$38,750
60.2.76	Chase Mortgage Finance Corporation – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$275
60.2.77	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$144
60.2.78	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,180
60.2.79	JP Morgan Mortgage Trust 2023-HE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,988

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.80	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,517
60.2.81	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,628
60.2.82	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,115
60.2.83	RCKT Mortgage Trust 2023-CES2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,890
60.2.84	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$138
60.2.85	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,646
60.2.86	RCKT Mortgage Trust 2024-CES5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$49,430
60.2.87	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,568
60.2.88	Towd Point HE Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,677
60.2.89	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.90	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$269
60.2.91	Towd Point Master Trust 2015-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$892
60.2.92	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$565
60.2.93	Towd Point Master Trust 2015-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,687

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.94	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$183
60.2.95	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,348
60.2.96	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,477
60.2.97	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,243
60.2.98	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,207
60.2.99	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,142
60.2.100	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,164
60.2.101	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,547
60.2.102	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$843
60.2.103	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,158
60.2.104	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$184
60.2.105	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$283
60.2.106	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$666
60.2.107	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$412

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.10 8	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$338
60.2.10 9	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$247
60.2.11 0	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$273
60.2.11 1	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.11 2	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$413
60.2.11 3	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$262
60.2.11 4	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.11 5	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.11 6	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.11 7	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.11 8	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,420
60.2.11 9	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$443
60.2.12 0	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,068
60.2.12 1	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,014

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.12 2	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,782
60.2.12 3	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$268
60.2.12 4	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,055
60.2.12 5	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$470
60.2.12 6	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,152
60.2.12 7	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,636
60.2.12 8	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,167
60.2.12 9	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,367
60.2.13 0	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,427
60.2.13 1	Towd Point Master Trust 2022-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,904
60.2.13 2	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,599
60.2.13 3	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,020
60.2.13 4	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,056
60.2.13 5	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,422

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.13 6	Towd Point Master Trust 2024-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$236
60.2.13 7	Towd Point Master Trust 2024-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.13 8	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$209
60.2.13 9	Towd Point Master Trust 2024-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.14 0	Towd Point Master Trust 2024-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.14 1	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,149
60.2.14 2	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,412
60.2.14 3	Auburn Securities PLC – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$123,112
60.2.14 4	Bellemeade RE LT – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,141
60.2.14 5	Cascade Funding Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$315
60.2.14 6	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,265
60.2.14 7	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,500
60.2.14 8	Colony American Finance LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$489
60.2.14 9	Eagle Re Ltd – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,993

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.15 0	Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$69,845
60.2.15 1	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.15 2	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$104,696
60.2.15 3	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$158,278
60.2.15 4	Home Partners Of America Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,574
60.2.15 5	JP Morgan Mortgage Trust 2023-HE2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,595
60.2.15 6	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$32,017
60.2.15 7	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,170
60.2.15 8	Pagaya AI Technology in Housin – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$31,390
60.2.15 9	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,171
60.2.16 0	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,849
60.2.16 1	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,826
60.2.16 2	Towd Point Mortgage Funding 2019 – Granite 7 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$53,656
60.2.16 3	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,172

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.16 4	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,515
60.2.16 5	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$47,968
60.2.16 6	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,059
60.2.16 7	RCKT Mortgage Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,135
60.2.16 8	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,673
60.2.16 9	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,981
60.2.17 0	RCKT Mortgage Trust 2024-CES5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,766
60.2.17 1	STAR 2022-SFR3 Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,561
60.2.17 2	Star Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$727
60.2.17 3	Starvest Emerging Markets CBO – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,568
60.2.17 4	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$317
60.2.17 5	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,946
60.2.17 6	Towd Point HE Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,752
60.2.17 7	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,135

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.18 8	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,523
60.2.18 9	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,123
60.2.18 0	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,992
60.2.18 1	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,853
60.2.18 2	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,931
60.2.18 3	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,675
60.2.18 4	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,348
60.2.18 5	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,779
60.2.18 6	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,340
60.2.18 7	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,977
60.2.18 8	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,516
60.2.18 9	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
60.2.19 0	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,972
60.2.19 1	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,189

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.19 2	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,966
60.2.19 3	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,080
60.2.19 4	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,806
60.2.19 5	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,909
60.2.19 6	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,737
60.2.19 7	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,063
60.2.19 8	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,983
60.2.19 9	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,102
60.2.20 0	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,154
60.2.20 1	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,668
60.2.20 2	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,348
60.2.20 3	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,828
60.2.20 4	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,406
60.2.20 5	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,727

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.20 6	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,250
60.2.20 7	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$42,696
60.2.20 8	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$749
60.2.20 9	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,332
60.2.21 0	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$36,300
60.2.21 1	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
60.2.21 2	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,518
60.2.21 3	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,036
60.2.21 4	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,527
60.2.21 5	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,328
60.2.21 6	Towd Point Master Trust 2022-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,256
60.2.21 7	Towd Point Master Trust 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,071
60.2.21 8	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,315
60.2.21 9	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,163

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.22 0	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,194
60.2.22 1	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,502
60.2.22 2	Towd Point Master Trust 2024-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,861
60.2.22 3	Towd Point Master Trust 2024-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
60.2.22 4	Towd Point Master Trust 2024-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$39,275
60.2.22 5	Towd Point Master Trust 2024-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
60.2.22 6	Towd Point Master Trust 2024-5 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$9,850
60.2.22 7	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,306
60.2.22 8	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,111
60.2.22 9	CR Leverage 2023-CRT1, LL	See Endnote	Yes	\$100,001 - \$250,000		\$15,001 - \$50,000
60.2.23 0	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		\$50,001 - \$100,000
60.2.23 1	CRM Loans Trust 2024-OM2	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$38,353
60.2.23 2	CRM Loans Trust 2024-OM3	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$145,263
60.2.23 3	CRM Loans Trust 2024-OM4	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$59,898

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.23 4	CRM Loans Trust 2024-OM5	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
60.2.23 5	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$43,576
60.2.23 6	CRM Loans Trust 2025-OM1	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
60.2.23 7	Towd Point Master Trust 2019-HE1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$501
60.2.23 8	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.23 9	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$740
60.2.24 0	Towd Point Mortgage Funding Trust 2017-FRE1-DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.24 1	Towd Point Mortgage Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.24 2	Towd Point Mortgage Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$136
60.2.24 3	Towd Point Mortgage Funding Trust 2018-CS Legacy	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$382
60.2.24 4	Towd Point Mortgage Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.24 5	Towd Point Mortgage Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,159
60.2.24 6	Towd Point Mortgage Funding Trust 2021-PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$25,617
60.2.24 7	Towd Point Mortgage Funding Trust 2021-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.24 8	Towd Point Mortgage Funding Trust 2022-OM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,548
60.2.24 9	Towd Point Mortgage Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.25 0	Towd Point Mortgage Funding Trust 2022-PM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,802
60.2.25 1	Towd Point Mortgage Funding Trust 2023-OM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,808
60.2.25 2	Towd Point Mortgage Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,148
60.2.25 3	Towd Point Mortgage Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,475
60.2.25 4	Towd Point Mortgage Funding Trust 2023-OM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,191
60.2.25 5	Towd Point Mortgage Funding Trust 2023-OM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,940
60.2.25 6	Towd Point Mortgage Funding Trust 2023-OM6	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$81,191
60.2.25 7	Towd Point Mortgage Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,744
60.2.25 8	Towd Point Mortgage Funding Trust 2023-PM2	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$347,421
60.2.25 9	Towd Point Mortgage Funding Trust 2023-PM3	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$170,642
60.2.26 0	Towd Point Mortgage Funding Trust 2023-PM4	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$370,501
60.2.26 1	Towd Point Mortgage Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,203

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
60.2.26 2	Towd Point Mortgage Funding Trust 2023-PM6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,949
60.2.26 3	Towd Point Mortgage Funding Trust 2023-PM7	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,734
60.2.26 4	Towd Point Mortgage Funding Trust 2023-PM8	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$56,620
60.2.26 5	Towd Point Mortgage Funding Trust 2024-OM1	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$111,765
60.2.26 6	Towd Point Mortgage Funding Trust 2024-PM1	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
60.2.26 7	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
60.2.26 8	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
60.2.26 9	FK Master Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,659
60.2.27 0	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$531
60.2.27 1	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$77,442
61	CBF Offshore GP Holdings, LLC (GP of Cerberus NB Levered Loan Opportunities Master Fund I, L.P.)	See Endnote	No			
61.1	Cerberus NB Levered Opportunities I GP, LLC, carried interest in Cerberus NB Levered Loan Opportunities Master Fund I, L.P.	See Endnote	N/A			
61.2	Cerberus NB Levered Loan Opportunities Master Fund I, L.P.		No			
61.2.1	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,841

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.2	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,832
61.2.3	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$245
61.2.4	Alorica Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,189
61.2.5	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,910
61.2.6	May Manufacturing, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.7	Associated Materials	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,969
61.2.8	AIP ATCO Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,622
61.2.9	Atlantic Squared Supply Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,974
61.2.10	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$764
61.2.11	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,420
61.2.12	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,370
61.2.13	BCR Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
61.2.14	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,424
61.2.15	Broadstreet Partners Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.16	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$332
61.2.17	By Light Professional IT Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,897
61.2.18	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,667
61.2.19	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$665
61.2.20	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$244
61.2.21	Canyonlands Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$389
61.2.22	Caravan Emulsifiers LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,160
61.2.23	Cascade Environmental, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,934
61.2.24	Cast-Crete Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$418
61.2.25	CB Neptune Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,976
61.2.26	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$953
61.2.27	Century Distribution Systems	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,619
61.2.28	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,768
61.2.29	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$830

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.30	McKissock Investment Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,656
61.2.31	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,440
61.2.32	Data Axle	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,449
61.2.33	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,730
61.2.34	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,460
61.2.35	Eagle Family Foods Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,926
61.2.36	Earthlink, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$228
61.2.37	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,066
61.2.38	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$253
61.2.39	EIS Operating Enterprises, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$814
61.2.40	EverZinc Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,315
61.2.41	Extreme Reach Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,684
61.2.42	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.43	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,625

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.44	Foundation Consumer Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$321
61.2.45	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$587
61.2.46	GCM Magnolia Bidco, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$772
61.2.47	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,579
61.2.48	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,352
61.2.49	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$343
61.2.50	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$686
61.2.51	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,064
61.2.52	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$547
61.2.53	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,961
61.2.54	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$607
61.2.55	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.56	Guardian US Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,297
61.2.57	USMPC Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.58	IXM Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,178
61.2.59	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,577
61.2.60	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,124
61.2.61	Kidde-Fenwal, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$471
61.2.62	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,730
61.2.63	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.64	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.65	BP Loenbro Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$215
61.2.66	Lux Credit Consultants LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,053
61.2.67	Alita Care, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
61.2.68	Michael Baker International LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,150
61.2.69	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$453
61.2.70	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$220
61.2.71	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.72	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,427
61.2.73	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,099
61.2.74	Optiv Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
61.2.75	Owens & Minor Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.76	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$317
61.2.77	Pegasus ME Buyer, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,287
61.2.78	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,887
61.2.79	Pentec Acquisition Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,968
61.2.80	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,392
61.2.81	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.82	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,549
61.2.83	Priority Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,213
61.2.84	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,426
61.2.85	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.86	Renfro LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.87	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,439
61.2.88	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$430
61.2.89	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$962
61.2.90	Select Interior Concepts, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$900
61.2.91	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,072
61.2.92	Siffron Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,115
61.2.93	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,139
61.2.94	SMTC Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$431
61.2.95	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$659
61.2.96	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,161
61.2.97	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
61.2.98	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,155
61.2.99	Sweet Oak Parent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$584

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.10 0	System Pavers, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,667
61.2.10 1	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$583
61.2.10 2	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,613
61.2.10 3	TL Vista Merger Sub Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,369
61.2.10 4	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.10 5	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,282
61.2.10 6	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.10 7	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,557
61.2.10 8	Tribune Publishing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,456
61.2.10 9	Trimlite Buyer LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
61.2.11 0	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$372
61.2.11 1	TTSI Logistics LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
61.2.11 2	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,754
61.2.11 3	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,905

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
61.2.11 4	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,038
61.2.11 5	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,020
61.2.11 6	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
61.2.11 7	Titan Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,258
61.2.11 8	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,846
62	CBF GP Holdings, LLC. (Managing Member of Cerberus NJ Credit Opportunities GP, LLC)	See Endnote	No			
62.1	Cerberus NJ Credit Opportunities GP, LLC (GP of Cerberus NJ Credit Opportunities Fund, L.P.)		No			
62.2	Cerberus NJ Credit Opportunities GP, LLC, carried interest in Cerberus NJ Credit Opportunities Fund, L.P.	See Endnote	N/A			
62.3	Cerberus NJ Credit Opportunities Fund, L.P.		No			
62.3.1	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,335
62.3.2	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
62.3.3	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
62.3.4	Integrated Advantage Group – Warrants – Private – Warrants2, Warrants3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,659
62.3.5	OAO Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,560

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.6	Canyonlands Purchaser, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,638
62.3.7	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$81,356
62.3.8	IXM Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,379
62.3.9	Support Services Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,827
62.3.10	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$21,470
62.3.11	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,123
62.3.12	LenderLive Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$7,038
62.3.13	Select Interior Concepts, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,742
62.3.14	Strada Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,760
62.3.15	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,769
62.3.16	CB Neptune Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$64,162
62.3.17	Cobra Purchaser, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,129
62.3.18	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.19	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$29,588

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.20	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,176
62.3.21	Happ Acquisition, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.22	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,172
62.3.23	VT Group Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,812
62.3.24	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,637
62.3.25	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,589
62.3.26	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,668
62.3.27	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,354
62.3.28	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,678
62.3.29	SWEET OAK PARENT LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,243
62.3.30	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,971
62.3.31	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,514
62.3.32	Venturi Supply LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,259
62.3.33	Cotton Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,326

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.34	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$48,339
62.3.35	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$66,673
62.3.36	SEI Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,170
62.3.37	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$949
62.3.38	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,394
62.3.39	A.M. Castle & Co.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,423
62.3.40	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$829
62.3.41	By Light Professional IT Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$83,405
62.3.42	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,792
62.3.43	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$34,769
62.3.44	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,387
62.3.45	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,287
62.3.46	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,920
62.3.47	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,796

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.48	Pond Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,103
62.3.49	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$52,368
62.3.50	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$313
62.3.51	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,353
62.3.52	Tribune Publishing Company	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,956
62.3.53	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,013
62.3.54	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,412
62.3.55	American Achievement Corporation	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
62.3.56	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$227
62.3.57	Animal Supply Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
62.3.58	Guardia LLC - Claim		N/A	None (or less than \$1,001)	Distributive Share	\$230
62.3.59	Bobcat AV Buyer Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,196
62.3.60	CHERRY HOLDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,511
62.3.61	GCM HVAC BIDCO, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$21,553

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.62	KIDDE-FENWAL, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,347
62.3.63	Sunbelt Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,850
62.3.64	Terram Lab Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,545
62.3.65	BCR BUYER, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,031
62.3.66	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$663
62.3.67	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$111,242
62.3.68	W&A Intermediate Co., LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,846
62.3.69	XS Technologies Holdings, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,715
62.3.70	CITATION ALPHA MERGER SUB 1 LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$23,505
62.3.71	Ballymore Purchaser, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,177
62.3.72	The Cadmus Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,885
62.3.73	Infinite Choice LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$353
62.3.74	Isola USA Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.75	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,579

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.76	Pegasus ME Buyer, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,801
62.3.77	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,576
62.3.78	Pentec Acquisition Corp.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,125
62.3.79	Virtium Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,433
62.3.80	XORANT MIDCO B, INC.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,374
62.3.81	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,613
62.3.82	Aston Acquisition Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$38,778
62.3.83	Astro Intermediate II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,979
62.3.84	Cast-Crete Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,588
62.3.85	Coverall Acquisition LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,368
62.3.86	Extreme Reach Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,058
62.3.87	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$49,246
62.3.88	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,017
62.3.89	Hoffmaster Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,042

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.90	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,325
62.3.91	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,512
62.3.92	Jackson Paper Manufacturing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,119
62.3.93	Sabel Systems Technology Solutions, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,435
62.3.94	Siffron Buyer, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,602
62.3.95	Southern Graphics Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,079
62.3.96	TotalMed Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,761
62.3.97	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
62.3.98	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$50,001 - \$100,000		\$5,001 - \$15,000
62.3.99	SLogic Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.10 0	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.10 1	S-PPT Holdings LLC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.10 2	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.10 3	Innovairre Holding Company LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.10 4	Stant USA Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.10 5	Halfmoon Buyer, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,150
62.3.10 6	Jaguar Parent, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,771
62.3.10 7	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,491
62.3.10 8	Clearly Clean Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,592
62.3.10 9	Instant Web LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
62.3.11 0	INW Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,532
62.3.11 1	Jack Cooper Investments, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,866
62.3.11 2	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,959
62.3.11 3	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,498
62.3.11 4	Encompass Digital Media Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
62.3.11 5	BLST Operating Company, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
62.3.11 6	Bright International, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,763
62.3.11 7	HealthPro Holdings Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,648

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.11 8	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,109
62.3.11 9	Noramco, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,781
62.3.12 0	CF Newco, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$32,515
62.3.12 1	SMTC Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,726
62.3.12 2	Transom Symphony Opco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,683
62.3.12 3	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,138
62.3.12 4	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,628
62.3.12 5	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,619
62.3.12 6	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,318
62.3.12 7	May Manufacturing, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,269
62.3.12 8	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.12 9	BWT LLC (Bluewater)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,451
62.3.13 0	Cadence Intermediate II LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$55,086
62.3.13 1	Caravan Emulsifiers LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,651

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.13 2	Cascade Environmental, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,360
62.3.13 3	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,728
62.3.13 4	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,875
62.3.13 5	Data Axle	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,397
62.3.13 6	Earthlink, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,897
62.3.13 7	Edsco Fasteners LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,436
62.3.13 8	EIS Operating Enterprises, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,372
62.3.13 9	EverZinc Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,829
62.3.14 0	Exadel, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,509
62.3.14 1	Fortress Brand Holding Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,110
62.3.14 2	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,691
62.3.14 3	Mattress Warehouse, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,358
62.3.14 4	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,743
62.3.14 5	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.14 6	Morphe, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
62.3.14 7	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,556
62.3.14 8	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$445
62.3.14 9	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.15 0	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,992
62.3.15 1	Screening Acquisition, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,019
62.3.15 2	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,346
62.3.15 3	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,972
62.3.15 4	Stanadyne LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$46,906
62.3.15 5	System Pavers, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,474
62.3.15 6	Travel Nurse Across America, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,819
62.3.15 7	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.15 8	TTSI Logistics LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
62.3.15 9	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,030

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.16 0	Agile Defense, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
62.3.16 1	MediaNews Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,707
62.3.16 2	Quality Metalcraft, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.16 3	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,942
62.3.16 4	The Segerdahl Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,203
62.3.16 5	Trio US Holdco Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,386
62.3.16 6	Alorica Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$48,415
62.3.16 7	Associated Materials	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,226
62.3.16 8	CareerBuilder, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,636
62.3.16 9	Electro Rent LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,540
62.3.17 0	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,951
62.3.17 1	Inteva Products, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,819
62.3.17 2	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,889
62.3.17 3	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,598

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
62.3.17 4	PMFC HOLDING, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,086
62.3.17 5	SSW Intermediary LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,247
62.3.17 6	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,086
62.3.17 7	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,386
62.3.17 8	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,681
62.3.17 9	American Teleconferencing Services Ltd - Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.18 0	SSE Holding, LP	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
62.3.18 1	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
62.3.18 2	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
62.3.18 3	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
63	CBF Offshore GP Holdings, LLC. (GP of Cerberus Offshore Levered Loan Opportunities Master Fund II, L.P.)	See Endnote	No			
63.1	Cerberus Levered Opportunities Master Fund II GP, LLC, carried interest in Cerberus Offshore Levered Loan Opportunities Master Fund II, L.P.	See Endnote	N/A			
63.2	Cerberus Offshore Levered Loan Opportunities Master Fund II, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
63.2.1	Happ Acquisition, Inc.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
63.2.2	Isola USA Corp.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
63.2.3	BLST Operating Company, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
63.2.4	Stant USA Corp.	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
63.2.5	HSBC US Government Money Market Fund (HGIXX)		Yes	\$100,001 - \$250,000		\$5,001 - \$15,000
63.2.6	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
63.2.7	US Bank Account #1 (Institution #5) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
64	CBF Offshore GP Holdings, LLC. (Managing Member of Cerberus Offshore Levered Opportunities III GP, LLC)	See Endnote	No			
64.1	Cerberus Offshore Levered Opportunities III GP, LLC (GP of Cerberus NJ Credit Opportunities Fund, L.P.)		No			
64.2	Cerberus Offshore Levered Opportunities III GP, LLC, carried interest in Cerberus Offshore Levered Loan Opportunities Master Fund III, L.P.	See Endnote	N/A			
64.3	Cerberus Offshore Levered Loan Opportunities Master Fund III, L.P.		No			
64.3.1	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
64.3.2	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$201

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
64.3.3	GSC Technologies Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,642
64.3.4	Centric Brands Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$317,127
64.3.5	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
64.3.6	Integrated Advantage Goup, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$894
64.3.7	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,597
64.3.8	Anvil International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,546
64.3.9	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,177
64.3.10	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$26,767
64.3.11	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,939
64.3.12	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$507
64.3.13	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,594
64.3.14	Treasury – US Treasury Bills	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,281
64.3.15	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,472
64.3.16	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
64.3.17	Guardia LLC - Claim		N/A	None (or less than \$1,001)	Distributive Share	\$274
64.3.18	Isola USA Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
64.3.19	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$832
64.3.20	BLST Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
64.3.21	CareerBuilder, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,814
64.3.22	Electronics for Imaging	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,306
64.3.23	Encompass Digital Media Inc	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
64.3.24	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,200
64.3.25	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,818
64.3.26	Innovairre Holding Company LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
64.3.27	Instant Web LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
64.3.28	Jack Cooper Investments, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$61,253
64.3.29	Pace Industries, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
64.3.30	Quality Metalcraft, Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
64.3.31	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,607
64.3.32	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
64.3.33	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$6,607
64.3.34	SLogic Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
64.3.35	Stanadyne LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$77,458
64.3.36	S-PPT Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
64.3.37	Transom Symphony Opco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,456
64.3.38	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
64.3.39	TVG Treliant Intermediate LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,349
64.3.40	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
64.3.41	American Teleconferencing Services Ltd - Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
64.3.42	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
64.3.43	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
64.3.44	US Bank Account #1 (Institution #7) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
64.3.45	US Bank Account #1 (Institution #1) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
65	CBF Offshore GP Holdings, LLC (GP of Cerberus Offshore Levered Loan Opportunities Master Fund IV, L.P.)	See Endnote	No			
65.1	Cerberus Offshore Levered Opportunities IV GP, LLC, carried interest in Cerberus Offshore Levered Loan Opportunities Master Fund IV, L.P.	See Endnote	N/A			
65.2	Cerberus Offshore Levered Loan Opportunities Master Fund IV, L.P.		No			
65.2.1	Support Services Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,732
65.2.2	Treasury – US Treasury Bills	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,570
65.2.3	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$235
65.2.4	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,699
65.2.5	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,500
65.2.6	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,077
65.2.7	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$32,515
65.2.8	LenderLive Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$4,433
65.2.9	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,767

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.10	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$957
65.2.11	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,315
65.2.12	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$27,604
65.2.13	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,939
65.2.14	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,880
65.2.15	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,622
65.2.16	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,228
65.2.17	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,168
65.2.18	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,123
65.2.19	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$32,385
65.2.20	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$41,906
65.2.21	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$30,388
65.2.22	Cadence Intermediate II LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$29,054
65.2.23	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$27,010

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.24	Dealer Tire, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,064
65.2.25	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,303
65.2.26	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$72,978
65.2.27	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$112,236
65.2.28	Great Day Improvements, LLC (Champion)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,890
65.2.29	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,721
65.2.30	Guardian US Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,060
65.2.31	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,803
65.2.32	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,389
65.2.33	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,404
65.2.34	Priority Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$71,972
65.2.35	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$58,454
65.2.36	Rocky Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,707
65.2.37	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$56,244

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.38	Select Interior Concepts, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$66,197
65.2.39	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,763
65.2.40	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,482
65.2.41	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,276
65.2.42	Digital River, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
65.2.43	Strada Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,498
65.2.44	Aston Acquisition Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,551
65.2.45	Astro Intermediate II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,144
65.2.46	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,174
65.2.47	Cast-Crete Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,545
65.2.48	Coverall Acquisition LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,318
65.2.49	Extreme Reach Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$82,417
65.2.50	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$98,294
65.2.51	Hoffmaster Group, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$112,402

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.52	Jackson Paper Manufacturing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,701
65.2.53	Siffron Buyer, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,637
65.2.54	Southern Graphics Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,938
65.2.55	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
65.2.56	TotalMed Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$104,708
65.2.57	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
65.2.58	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$39,292
65.2.59	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
65.2.60	Morphe, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
65.2.61	MediaNews Group Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,751
65.2.62	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
65.2.63	May Manufacturing, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,922
65.2.64	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,175
65.2.65	Alorica Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$74,761

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.66	Associated Materials	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,470
65.2.67	AIP ATCO Buyer, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,634
65.2.68	Atlantic Squared Supply Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,446
65.2.69	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
65.2.70	Venturi Supply LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,216
65.2.71	Bright International, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$74,033
65.2.72	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,099
65.2.73	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,438
65.2.74	Cascade Environmental, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,767
65.2.75	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
65.2.76	US Bank Account #1 (Institution #7) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
65.2.77	CB POLY US HOLDINGS, INC.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$47,531
65.2.78	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,784
65.2.79	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,108

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.80	Clearly Clean Holdings LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,986
65.2.81	McKissock Investment Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$66,272
65.2.82	Data Axle	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$111,788
65.2.83	Earthlink, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$80,196
65.2.84	Edsco Fasteners LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,219
65.2.85	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,016
65.2.86	EIS Operating Enterprises, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,876
65.2.87	EverZinc Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,932
65.2.88	Exadel, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,093
65.2.89	Halfmoon Buyer, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$83,502
65.2.90	HDT Global	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$53,627
65.2.91	HealthPro Holdings Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$134,526
65.2.92	Imperative Worldwide, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,928
65.2.93	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$54,646

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.94	INW Manufacturing, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,824
65.2.95	Ironform Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,143
65.2.96	Jaguar Parent, Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$38,206
65.2.97	Mattress Warehouse, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,705
65.2.98	Meadows Behavioral Healthcare	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
65.2.99	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,347
65.2.10 0	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
65.2.10 1	OPTIV INC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
65.2.10 2	Pond Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$47,623
65.2.10 3	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
65.2.10 4	Screening Acquisition, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$46,849
65.2.10 5	SMTC Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$91,229
65.2.10 6	SSW Intermediary LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,596
65.2.10 7	System Pavers, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,803

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
65.2.10 8	Orchid Finco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,128
65.2.10 9	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,375
65.2.11 0	Travel Nurse Across America, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$83,162
65.2.11 1	Trio US Holdco Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,280
65.2.11 2	TTSI Logistics LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
65.2.11 3	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,994
65.2.11 4	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,996
65.2.11 5	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$97,099
65.2.11 6	Woodstock Sterile Solutions	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,882
66	CBF Offshore GP Holdings, LLC (GP of Cerberus Offshore Levered Loan Opportunities Master Fund V, L.P.)	See Endnote	No			
66.1	Cerberus Offshore Levered Opportunities V GP, LLC, carried interest of Cerberus Offshore Levered Loan Opportunities Master Fund V, L.P.	See Endnote	N/A			
66.2	Cerberus Offshore Levered Loan Opportunities Master Fund V, L.P.		No			
66.2.1	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,688

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
66.2.2	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,159
66.2.3	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,499
66.2.4	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,102
66.2.5	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,991
66.2.6	BCR BUYER, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$511
66.2.7	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,777
66.2.8	Broadstreet Partners Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$712
66.2.9	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,159
66.2.10	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$276
66.2.11	Caravan Emulsifiers LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,852
66.2.12	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
66.2.13	CB Neptune Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$41,845
66.2.14	Clearly Clean Holdings LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$210
66.2.15	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,577

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
66.2.16	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,932
66.2.17	Dealer Tire, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
66.2.18	Eagle Family Foods Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,395
66.2.19	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,850
66.2.20	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$532
66.2.21	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,715
66.2.22	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$351
66.2.23	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,217
66.2.24	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,295
66.2.25	Grant Thornton Advisors	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,382
66.2.26	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,477
66.2.27	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$692
66.2.28	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,787
66.2.29	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,106

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
66.2.30	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,946
66.2.31	Industrial Service Solutions WC, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
66.2.32	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,277
66.2.33	Guardian US Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,564
66.2.34	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$757
66.2.35	IXM Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,946
66.2.36	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,136
66.2.37	KIDDE-FENWAL, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,732
66.2.38	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
66.2.39	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,115
66.2.40	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,717
66.2.41	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,927
66.2.42	Michael Baker International LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$742
66.2.43	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
66.2.44	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,662
66.2.45	Nuvei Technologies Corp	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
66.2.46	OWENS & MINOR INC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
66.2.47	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,590
66.2.48	Pegasus ME Buyer, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,807
66.2.49	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,987
66.2.50	Pentec Acquisition Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,911
66.2.51	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,001
66.2.52	Priority Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,000
66.2.53	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,166
66.2.54	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,174
66.2.55	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,232
66.2.56	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,582
66.2.57	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,521

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
66.2.58	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,669
66.2.59	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,235
66.2.60	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$929
66.2.61	SUPPLYONE, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$201
66.2.62	SWEET OAK PARENT LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,638
66.2.63	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,684
66.2.64	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
66.2.65	Tribune Publishing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,816
66.2.66	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,727
66.2.67	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,875
66.2.68	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,483
66.2.69	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,338
66.2.70	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,107
66.2.71	TITAN PURCHASER, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,324

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
66.2.72	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,264
67	CBF Offshore GP Holdings, LLC (GP of Cerberus Offshore Unlevered Loan Opportunities Master Fund IV, L.P.)	See Endnote	No			
67.1	Cerberus Offshore Unlevered Opportunities IV GP, LLC, carried interest in Cerberus Offshore Unlevered Loan Opportunities Master Fund IV, L.P.	See Endnote	No			
67.2	Cerberus Offshore Unlevered Loan Opportunities Master Fund IV, L.P.		No			
67.2.1	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,621
67.2.2	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.3	Alorica Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,541
67.2.4	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,495
67.2.5	May Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,302
67.2.6	Associated Materials	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,371
67.2.7	Aston Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,486
67.2.8	Astro Intermediate II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,087
67.2.9	AIP ATCO Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,752

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.10	Atlantic Squared Supply Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,061
67.2.11	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.12	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,057
67.2.13	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,974
67.2.14	Bright International, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,317
67.2.15	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$529
67.2.16	Cadence Intermediate II LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,119
67.2.17	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,438
67.2.18	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,260
67.2.19	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,991
67.2.20	Cascade Environmental, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,689
67.2.21	US Bank Account #1 (Institution #3) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
67.2.22	US Bank Account #1 (Institution #7) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.23	Cast-Crete Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,912

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.24	CB POLY US HOLDINGS, INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.25	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$889
67.2.26	Century Distribution Systems	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,892
67.2.27	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,152
67.2.28	McKissock Investment Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$239
67.2.29	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,208
67.2.30	Coverall Acquisition LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,065
67.2.31	Data Axle	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,865
67.2.32	Dealer Tire, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$541
67.2.33	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,293
67.2.34	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.35	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,008
67.2.36	Earthlink, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,625
67.2.37	Edsco Fasteners LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$577

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.38	Emerald EMS	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,917
67.2.39	EIS Operating Enterprises, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,226
67.2.40	EverZinc Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,453
67.2.41	Exadel, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,900
67.2.42	Extreme Reach Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,627
67.2.43	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,888
67.2.44	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,333
67.2.45	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,358
67.2.46	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$511
67.2.47	Great Day Improvements, LLC (Champion)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$551
67.2.48	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,309
67.2.49	Halfmoon Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,807
67.2.50	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,928
67.2.51	HealthPro Holdings Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,239

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.52	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,982
67.2.53	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,826
67.2.54	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,271
67.2.55	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$400
67.2.56	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,205
67.2.57	Guardian US Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.58	INW Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,200
67.2.59	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,536
67.2.60	Jackson Paper Manufacturing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,687
67.2.61	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,297
67.2.62	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$307
67.2.63	LenderLive Services LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$588
67.2.64	Mattress Warehouse, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,026
67.2.65	Alita Care, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.66	MediaNews Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,647
67.2.67	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,124
67.2.68	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$711
67.2.69	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.70	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,886
67.2.71	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.72	Morphe, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
67.2.73	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,216
67.2.74	OPTIV INC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.75	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.76	Pond Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,801
67.2.77	Priority Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,026
67.2.78	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,292
67.2.79	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.80	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,414
67.2.81	Rocky Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,400
67.2.82	Screening Acquisition, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,755
67.2.83	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.84	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,355
67.2.85	Select Interior Concepts, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,858
67.2.86	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,890
67.2.87	Siffron Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,145
67.2.88	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,673
67.2.89	SMTC Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,930
67.2.90	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$877
67.2.91	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.92	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,739
67.2.93	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$604

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.94	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.95	SSW Intermediary LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,682
67.2.96	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,312
67.2.97	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,374
67.2.98	System Pavers, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,003
67.2.99	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,773
67.2.10 0	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$971
67.2.10 1	Token Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,231
67.2.10 2	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,177
67.2.10 3	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,069
67.2.10 4	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.10 5	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,108
67.2.10 6	Travel Nurse Across America, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,503
67.2.10 7	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,531

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
67.2.10 8	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
67.2.10 9	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,434
67.2.11 0	TTSI Logistics LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
67.2.11 1	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,126
67.2.11 2	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,643
67.2.11 3	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,427
67.2.11 4	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,013
67.2.11 5	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,640
67.2.11 6	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,808
68	CBF Offshore GP Holdings, LLC (GP of Cerberus Offshore Unlevered Loan Opportunities Master Fund V, L.P.)	See Endnote	No			
68.1	Cerberus Offshore Unlevered Opportunities V GP, LLC, carried interest in Cerberus Offshore Unlevered Loan Opportunities Master Fund V, L.P.	See Endnote	N/A			
68.2	Cerberus Offshore Unlevered Loan Opportunities Master Fund V, L.P.		No			
68.2.1	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,797

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.2	Alco Manufacturing Corporation LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$994
68.2.3	Alorica Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,463
68.2.4	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,215
68.2.5	Ballymore Purchaser, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,806
68.2.6	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,423
68.2.7	BCR BUYER, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$422
68.2.8	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,607
68.2.9	Broadstreet Partners Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$759
68.2.10	By Light Professional IT Services LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,883
68.2.11	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,879
68.2.12	The Cadmus Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,370
68.2.13	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$925
68.2.14	Canyonlands Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,194
68.2.15	Caravan Emulsifiers LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,553

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.16	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
68.2.17	CB Neptune Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,049
68.2.18	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,164
68.2.19	Cobra Purchaser, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,480
68.2.20	McKissock Investment Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,277
68.2.21	Cotton Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,322
68.2.22	Data Axle	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,655
68.2.23	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,929
68.2.24	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$842
68.2.25	Eagle Family Foods Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,952
68.2.26	Earthlink, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,628
68.2.27	Electro Rent LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,706
68.2.28	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,499
68.2.29	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$832

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.30	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,692
68.2.31	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,709
68.2.32	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,828
68.2.33	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,180
68.2.34	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,545
68.2.35	Grant Thornton Advisors	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,614
68.2.36	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,435
68.2.37	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$804
68.2.38	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$996
68.2.39	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,351
68.2.40	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,720
68.2.41	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,107
68.2.42	Inteva Products, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,906
68.2.43	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,653

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.44	Guardian US Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,226
68.2.45	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$738
68.2.46	IXM Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,719
68.2.47	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,793
68.2.48	KIDDE-FENWAL, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,663
68.2.49	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,897
68.2.50	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
68.2.51	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$508
68.2.52	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,289
68.2.53	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,796
68.2.54	Michael Baker International LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,711
68.2.55	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
68.2.56	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,341
68.2.57	Noramco, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,353

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.58	Nuvei Technologies Corp	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
68.2.59	OPTIV INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
68.2.60	OWENS & MINOR INC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,678
68.2.61	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,860
68.2.62	Pegasus ME Buyer, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,523
68.2.63	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,853
68.2.64	Pentec Acquisition Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,429
68.2.65	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,859
68.2.66	PMFC HOLDING, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$833
68.2.67	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,384
68.2.68	Priority Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,744
68.2.69	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$807
68.2.70	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,026
68.2.71	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,087

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.72	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,490
68.2.73	SEI Group LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,493
68.2.74	Select Interior Concepts, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$523
68.2.75	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,460
68.2.76	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,999
68.2.77	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,731
68.2.78	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$842
68.2.79	SUPPLYONE, INC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
68.2.80	SWEET OAK PARENT LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,200
68.2.81	The Segerdahl Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,437
68.2.82	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
68.2.83	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,042
68.2.84	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
68.2.85	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,742

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
68.2.86	Treasury - US Treasury Bills	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,295
68.2.87	Tribune Publishing Company	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,216
68.2.88	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,865
68.2.89	Trio US Holdco Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,163
68.2.90	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,080
68.2.91	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,411
68.2.92	VT Group Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,850
68.2.93	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$973
68.2.94	TITAN PURCHASER, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,141
68.2.95	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,840
69	Cerberus Institutional Associates OT, L.L.C. (GP of Cerberus OT Partners, L.P.)	See Endnote	No			
69.1	Cerberus Institutional Associates OT, L.L.C., carried interest in Cerberus OT Partners, L.P.	See Endnote	N/A			
69.2	Cerberus OT Partners, L.P.		No			
69.2.1	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
69.2.3	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.4	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$27,753
69.2.5	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.6	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.7	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.8	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,027
69.2.9	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,399
69.2.10	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$3,973
69.2.11	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$15,001 - \$50,000		\$201 - \$1,000
69.2.12	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.13	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
69.2.14	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.15	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.16	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
69.2.17	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.18	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.19	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.20	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
69.2.21	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.22	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.23	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$422
69.2.24	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
69.2.25	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,665
69.2.26	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.27	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,934
69.2.28	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
69.2.29	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.30	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
69.2.31	Promontoria Shift Holding 2 B.V. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
69.2.32	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$318
70	Cerberus Associates II, L.L.C. (GP of Cerberus Partners II, L.P.)	See Endnote	No			
70.1	Cerberus Associates II, L.L.C., carried interest in Cerberus Partners II, L.P.	See Endnote	N/A			
70.2	Cerberus Partners II, L.P.		No			
70.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,215,750
70.2.2	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.3	US Bank Account #1 (Institution #4) – Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
70.2.4	US Bank Account #2 (Institution #5) – Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
70.2.5	US Bank Account #3 (Institution #6) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.6	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.7	Altius Funding LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.8	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,971
70.2.9	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.10	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.11	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.12	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,993
70.2.13	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$452
70.2.14	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,552
70.2.15	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.16	ETC Global Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$393
70.2.17	Freddie Mac – Seasoned Credit Risk Transfer Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,250
70.2.18	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,666
70.2.19	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.20	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.21	The Imagine Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,656
70.2.22	Indymac Index Mortgage Loan Trust – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$243
70.2.23	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$653
70.2.24	Joerns Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,317

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.25	JPMorgan Chase & Co – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,841
70.2.26	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27	Mallinckrodt International Finance S.A	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,698
70.2.28	Mallinckrodt International Finance S.A - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,197
70.2.29	Mallinckrodt International Finance S.A	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,980
70.2.30	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.31	HSBC U.S. Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$2,501 - \$5,000
70.2.32	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.33	NORTHWEST FIBER LLC/NORT - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,593
70.2.34	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.35	Packaging Coordinators Midco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.36	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,872
70.2.37	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.38	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.39	MALMO FDIC – Total Return Swap	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,309
70.2.40	Quicksilver Resources Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.41	Skopima MissConsilio Parent LLC (Consilio)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.42	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.43	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.44	TA TT Buyer (TouchTunes)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.45	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$145,232
70.2.46	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,538
70.2.47	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,384
70.2.48	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,492
70.2.49	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$31,529
70.2.50	Unifin Financiera SA DE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,986
70.2.51	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,625
70.2.52	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.53	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,874
70.2.54	Towd Point Mortgage Funding 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$638
70.2.55	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$551
70.2.56	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.57	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,423
70.2.58	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$366
70.2.59	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,679
70.2.60	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,565
70.2.61	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,907
70.2.62	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$577
70.2.63	Towd Point Mortgage Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.64	Towd Point Mortgage Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.65	Towd Point Mortgage Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.66	Towd Point Mortgage Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.67	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$269,619
70.2.68	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$209,502
70.2.69	Morgan Stanley – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.70	CDX North America HY Index	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.71	Interserv Group Holdings Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$18,061
70.2.72	Qbic Hotels B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$540
70.2.73	Promontoria Holding 47 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$666
70.2.74	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.75	Promontoria Monsoon Holding 1 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.76	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$349
70.2.77	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$584
70.2.78	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.79	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,585
70.2.80	Promontoria Shift Holding 1 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.81	Promontoria Holding 47 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$666
70.2.82	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$452
70.2.83	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.84	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.85	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.86	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.87	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.88	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.89	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.90	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.91	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.92	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.93	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,381
70.2.94	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$236

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.95	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$246
70.2.96	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.97	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.98	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.99	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.100	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.101	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.102	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.103	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.104	Towd Point Master Trust 2015-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.105	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.106	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.107	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.108	Albertsons Companies, Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.10 9	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.11 0	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
70.2.11 1	ANASTASIA PARENT, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.11 2	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.11 3	Astra Acquisition Corp (Anthology)	See Endnote	No	None (or less than \$1,001)		None (or less than \$201)
70.2.11 4	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.11 5	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,689
70.2.11 6	Cyanco Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$79,943
70.2.11 7	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.11 8	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.11 9	Frontier Communications Parent Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$501,230
70.2.12 0	FBB Holdings III, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.12 1	GRAND CIRCLE CORPORATION	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$69,000
70.2.12 2	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.12 3	GSMS	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,788
70.2.12 4	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.12 5	HDT Global	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$204
70.2.12 6	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.12 7	Cerberus Imagine US LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$44,641
70.2.12 8	Intelsat Luxembourg SA	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,005
70.2.12 9	Isagenix International LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.13 0	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.13 1	Joerns Healthcare, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
70.2.13 2	KAISA GROUP HOLDINGS LTD - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,961
70.2.13 3	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,037
70.2.13 4	K&N Parent, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.13 5	Laces Group (DECOLIN INC)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$540
70.2.13 6	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.13 7	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$245
70.2.13 8	Libbey Glass Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.13 9	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$633,253
70.2.14 0	Ligado Networks LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$73,398
70.2.14 1	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.14 2	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.14 3	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.14 4	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$274
70.2.14 5	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.14 6	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.14 7	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.14 8	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,000,001 - \$5,000,000		\$100,001 - \$1,000,000
70.2.14 9	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$203
70.2.15 0	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.15 1	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,474
70.2.15 2	Promontoria Holding 36 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.15 3	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.15 4	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.15 5	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.15 6	Sparta Aggregator L.P.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$88,390
70.2.15 7	Qbic Hotels B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$540
70.2.15 8	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$89,190
70.2.15 9	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.16 0	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$847
70.2.16 1	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.16 2	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
70.2.16 3	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
70.2.16 4	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.16 5	Promontoria Holding 227 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.16 6	Bluestone Holdings (Australia) Pty Ltd.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
70.2.16 7	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.16 8	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.16 9	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.17 0	Pacino Power International S.L.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$13,305
70.2.17 1	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. - European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
70.2.17 2	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
70.2.17 3	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$32,621
70.2.17 4	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,740
70.2.17 5	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.17 6	Hamburg Commercial Bank AG	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$4,796
70.2.17 7	Promontoria Holding 168 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.17 8	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.17 9	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
70.2.18 0	Promontoria (Pine) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.18 1	Pendrick Capital Partners Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
70.2.18 2	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
70.2.18 3	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.18 4	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$25,338
70.2.18 5	Iside SPE S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.18 6	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,072
70.2.18 7	Promontoria Holding 38 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.18 8	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$55,348
70.2.18 9	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,683
70.2.19 0	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
70.2.19 1	CCF Holdings S.A.S.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
70.2.19 2	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.19 3	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.19 4	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.19 5	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.19 6	Staples Solutions B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.19 7	Orchid Finco LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,669
70.2.19 8	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.19 9	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.20 0	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.20 1	TPC Group Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,217
70.2.20 2	Unifin Financiera SA DE	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.20 3	Albertsons Companies, Inc	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
70.2.20 4	Comscore Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.20 5	Comscore Inc		N/A	\$500,001 - \$1,000,000	Distributive Share	\$127,844
70.2.20 6	ETC Global Group LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,796

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.20 7	ETC Global Group LLC		N/A	\$100,001 - \$250,000	Distributive Share	\$30,350
70.2.20 8	Exploria Resorts	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.20 9	Exploria Resorts	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
70.2.21 0	FIDC Nao-Padronizados Pearl	See Endnote	Yes	\$15,001 - \$50,000		None (or less than \$201)
70.2.21 1	FullBeauty Brands Holding Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.21 2	Grupo Sports World	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
70.2.21 3	Guitar Center, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.21 4	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
70.2.21 5	Multipartamentos 1 FIP	See Endnote	No	\$15,001 - \$50,000		None (or less than \$201)
70.2.21 6	Malmo Fundo de Investimento Em Cotas de Fundos de Investimento Em Direitos Creditorios Nao-Padronizados – Senior Quotas	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
70.2.21 7	Southeastern Grocers Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,951
70.2.21 8	Towd Point Mortgage Funding Trust 2018-CS Legacy		N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.21 9	Towd Point Mortgage Funding Trust 2021-PM1		N/A	\$15,001 - \$50,000	Distributive Share	\$15,238
70.2.22 0	Towd Point Mortgage Funding Trust 2021-SUBI PM1		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.22 1	Cerberus SFR Holdings Partner, L.P."	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$356,310
70.2.22 2	First Key Homes	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$45,491
70.2.22 3	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.22 4	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.22 5	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.22 6	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.22 7	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,509
70.2.22 8	Sparta Aggregator L.P.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.22 9	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 0	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.23 1	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 2	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 3	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 4	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.23 5	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 6	1211 Avenue of the Americas TR – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 7	Bank – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.23 8	BENCHMARK MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$528
70.2.23 9	BX TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.24 0	Citigroup Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.24 1	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$212
70.2.24 2	CSAIL Commercial Mortgage Trus – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.24 3	FHLMC Multi-Fam – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,370
70.2.24 4	Government National Mtge A – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.24 5	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.24 6	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.24 7	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$645
70.2.24 8	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.24 9	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.25 0	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.25 1	Towd Point Master Trust 2015-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.25 2	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.25 3	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.25 4	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.25 5	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,723
70.2.25 6	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$780
70.2.25 7	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$527
70.2.25 8	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,534
70.2.25 9	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,137
70.2.26 0	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,055
70.2.26 1	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,843
70.2.26 2	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,228

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.26 3	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$691
70.2.26 4	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$948
70.2.26 5	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$639
70.2.26 6	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.26 7	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.26 8	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.26 9	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27 0	UBS-Citigroup Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,122
70.2.27 1	Wells Fargo Commercial Mortgag – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27 2	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.27 3	WF-RBS Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27 4	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27 5	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27 6	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.27 7	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.27 8	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,390
70.2.27 9	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,384
70.2.28 0	JPMBB COMMERCIAL MORTGAGE SECURITIES – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.28 1	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,631
70.2.28 2	Chase Mortgage Finance Corpora – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.28 3	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.28 4	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$994
70.2.28 5	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.28 6	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,389
70.2.28 7	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,529
70.2.28 8	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,660
70.2.28 9	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,901
70.2.29 0	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,543

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.29 1	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,423
70.2.29 2	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
70.2.29 3	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,281
70.2.29 4	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,878
70.2.29 5	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,917
70.2.29 6	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$624
70.2.29 7	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,065
70.2.29 8	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,077
70.2.29 9	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$385
70.2.30 0	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$919
70.2.30 1	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,078
70.2.30 2	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,861
70.2.30 3	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$761
70.2.30 4	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$7,274

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.30 5	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,196
70.2.30 6	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$625
70.2.30 7	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,384
70.2.30 8	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$596
70.2.30 9	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$518
70.2.31 0	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
70.2.31 1	Towd Point Master Trust 2019-HY1– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$280
70.2.31 2	Towd Point Master Trust 2019-HY2– Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$689
70.2.31 3	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$540
70.2.31 4	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$730
70.2.31 5	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.31 6	Abra Group Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.31 7	Bright Bidco B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
70.2.31 8	Covis Finco S.A.R.L.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
70.2.31 9	Covis Finco S.A.R.L.		N/A	\$1,001 - \$15,000		None (or less than \$201)
70.2.32 0	Cerberus Concord Aggregator, L.P.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
70.2.32 1	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.32 2	Tier 1 Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.32 3	Tru Taj LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.32 4	Lighthouse Autism Centers	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
70.2.32 5	intentionally blank		N/A			
70.2.32 6	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.32 7	Neiman Marcus Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
70.2.32 8	Grupo Sports World SAB de CV	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,614
70.2.32 9	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$584
70.2.33 0	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
71	Cerberus Associates Holdings, LLC. (Managing Member of Cerberus Associates, L.L.C.)	See Endnote	No			
71.1	Cerberus Associates, L.L.C. (GP of Cerberus Partners L.P.)		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
71.2	Cerberus Associates, L.L.C., carried interest in Cerberus Partners, L.P.	See Endnote	N/A			
71.3	Cerberus Partners, L.P.		No			
71.3.1	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
71.3.2	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$72,104
71.3.3	Blackacre CF Financial Holdings LLC – Limited Liability Company Units		N/A	None (or less than \$1,001)	Distributive Share	\$518
71.3.4	Stam Participations S.á.r.l., Stam RE S.á.r.l. and Stam REI S.C.A.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$571,149
71.3.5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$500,001 - \$1,000,000		\$100,001 - \$1,000,000
71.3.6	Albertsons Companies, Inc.	See Endnote	N/A	Over \$50,000,000		None (or less than \$201)
71.3.7	Tier 1 Group, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
71.3.8	Venture Holdings Company, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
71.3.9	US Bank Account #1 (Institution #3) – Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
71.3.10	US Bank Account #2 (Institution #4) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
71.3.11	US Bank Account #3 (Institution #5) – Cash		N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
71.3.12	US Bank Account #4 (Institution #6) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
71.3.13	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$388,715

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
72	CBF GP Holdings, LLC (Managing Member of Cerberus PSL GP, LLC)	See Endnote	No			
72.1	Cerberus PSL GP, LLC (GP of Cerberus PNC Senior Loan Fund, L.P.)		No			
72.2	Cerberus PSL GP, LLC, carried interest in Cerberus PNC Senior Loan Fund, L.P.	See Endnote	N/A			
72.3	Cerberus PNC Senior Loan Fund, L.P.		No			
72.3.1	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,045
72.3.2	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$50,001 - \$100,000		\$15,001 - \$50,000
72.3.3	Career Builder, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,446
72.3.4	Instant Web LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$216,370
72.3.5	Quality Metalcraft, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$179,496
73	CBF GP Holdings, LLC (Managing Member of Cerberus PSERS Levered Opportunities GP, LLC)	See Endnote	No			
73.1	Cerberus PSERS Levered Opportunities GP, LLC (GP of Cerberus PSERS Levered Loan Opportunities Fund, L.P.)		No			
73.2	Cerberus PSERS Levered Opportunities GP, LLC, carried interest in Cerberus PSERS Levered Loan Opportunities Fund, L.P.	See Endnote	N/A			
73.3	Cerberus PSERS Levered Loan Opportunities Fund, L.P.		No			
73.3.1	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.2	A.M. Castle & Co.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,924
73.3.3	Agile Defense, LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
73.3.4	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,491
73.3.5	Alorica Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$71,069
73.3.6	American Achievement Corporation	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
73.3.7	American Achievement Corporation – Promissory Note		N/A	None (or less than \$1,001)	Distributive Share	\$627
73.3.8	American Teleconferencing Services Ltd - Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.9	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$439
73.3.10	Animal Supply Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
73.3.11	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$330
73.3.12	Apex Parks Group, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,164
73.3.13	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$35,597
73.3.14	Associated Materials	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,246
73.3.15	Aston Acquisition Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,279

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.16	Astro Intermediate II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,781
73.3.17	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,059
73.3.18	Ballymore Purchaser, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,443
73.3.19	BCR BUYER, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,160
73.3.20	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.21	BLST Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.22	Bobcat AV Buyer Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,164
73.3.23	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
73.3.24	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,398
73.3.25	Bright International, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,912
73.3.26	BWT LLC (Bluewater)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,295
73.3.27	By Light Professional IT Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$76,826
73.3.28	Cadence Intermediate II LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$65,321
73.3.29	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,686

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.30	Canyonlands Purchaser, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,368
73.3.31	Caravan Emulsifiers LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,043
73.3.32	CareerBuilder, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,385
73.3.33	Cascade Environmental, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,881
73.3.34	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
73.3.35	Cast-Crete Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,179
73.3.36	CB Neptune Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$83,999
73.3.37	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,496
73.3.38	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,748
73.3.39	CF Newco, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$31,024
73.3.40	CHERRY HOLDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,498
73.3.41	CITATION ALPHA MERGER SUB 1 LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$23,133
73.3.42	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
73.3.43	Clearly Clean Holdings LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,850

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.44	Cobra Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,700
73.3.45	Cotton Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$70,446
73.3.46	Coverall Acquisition LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,689
73.3.47	Data Axle	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,966
73.3.48	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$88,684
73.3.49	Digital River, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.50	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$22,794
73.3.51	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$35,063
73.3.52	Earthlink, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$38,953
73.3.53	Edsco Fasteners LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,162
73.3.54	EIS Operating Enterprises, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,405
73.3.55	Electro Rent LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,516
73.3.56	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,879
73.3.57	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,399

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.58	Encompass Digital Media Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
73.3.59	EverZinc Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$42,209
73.3.60	Exadel, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,869
73.3.61	Extreme Reach Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$44,957
73.3.62	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
73.3.63	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$47,756
73.3.64	Fortress Brand Holding Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,292
73.3.65	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,428
73.3.66	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,577
73.3.67	GCM HVAC BIDCO, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,503
73.3.68	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,202
73.3.69	Gene by Gene Ltd	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,796
73.3.70	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,979
73.3.71	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,559

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.72	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$45,559
73.3.73	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,349
73.3.74	Guardia LLC - Claim		N/A	None (or less than \$1,001)	Distributive Share	\$322
73.3.75	Halfmoon Buyer, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$42,208
73.3.76	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,048
73.3.77	HDT Global	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,970
73.3.78	HealthPro Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$50,068
73.3.79	Hoffmaster Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$50,160
73.3.80	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$52,075
73.3.81	Infinite Choice LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$291
73.3.82	Innovairre Holding Company LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
73.3.83	Instant Web LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
73.3.84	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,761
73.3.85	Integrated Advantage Group, LP (Gaming Route Operator) – Warrants – Private – Integrated Advantage Group - Warrants2, Integrated Advantage Group - Warrants3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,672

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.86	Inteva Products, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,003
73.3.87	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,810
73.3.88	INW Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,871
73.3.89	Ironform Holding, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,916
73.3.90	Isola USA Corp	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.91	IXM Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,721
73.3.92	Jack Cooper Investments, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,847
73.3.93	Jackson Paper Manufacturing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,596
73.3.94	Jaguar Parent, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,827
73.3.95	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$46,530
73.3.96	KIDDE-FENWAL, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,939
73.3.97	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,166
73.3.98	LenderLive Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$7,260
73.3.99	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,249

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.10 0	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.10 1	Mattress Warehouse, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,836
73.3.10 2	May Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,022
73.3.10 3	MediaNews Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,785
73.3.10 4	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,802
73.3.10 5	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,707
73.3.10 6	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$258
73.3.10 7	Morphe, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.10 8	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,014
73.3.10 9	Noramco, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$66,553
73.3.11 0	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,350
73.3.11 1	OAO Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,761
73.3.11 2	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,715
73.3.11 3	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.11 4	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,565
73.3.11 5	Pegasus ME Buyer, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,998
73.3.11 6	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,839
73.3.11 7	Pentec Acquisition Corp.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,126
73.3.11 8	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,950
73.3.11 9	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$222
73.3.12 0	PMFC HOLDING, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,399
73.3.12 1	Pond Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$49,541
73.3.12 2	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$37,896
73.3.12 3	Quality Metalcraft, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.12 4	Renfro LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,587
73.3.12 5	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,010
73.3.12 6	Sabel Systems Technology Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,424
73.3.12 7	Scantron Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,549

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.12 8	Screening Acquisition, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,179
73.3.12 9	SEI Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$28,702
73.3.13 0	Select Interior Concepts, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,376
73.3.13 1	SSE Holding, LP	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.13 2	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,573
73.3.13 3	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,611
73.3.13 4	Siffron Buyer, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,506
73.3.13 5	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$32,377
73.3.13 6	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$299
73.3.13 7	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,306
73.3.13 8	SLogic Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.13 9	SMTC Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,745
73.3.14 0	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,616
73.3.14 1	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.14 2	Southern Graphics Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,065
73.3.14 3	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.14 4	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$927
73.3.14 5	S-PPT Holdings LLC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.14 6	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,696
73.3.14 7	SSW Intermediary LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,521
73.3.14 8	Stanadyne LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$50,945
73.3.14 9	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,002
73.3.15 0	Strada Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,531
73.3.15 1	Sunbelt Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,783
73.3.15 2	Support Services Group, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,000
73.3.15 3	SWEET OAK PARENT LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,035
73.3.15 4	System Pavers, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,674
73.3.15 5	Terram Lab Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,278

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.15 6	The Cadmus Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,881
73.3.15 7	The Segerdahl Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,569
73.3.15 8	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,583
73.3.15 9	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,779
73.3.16 0	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,158
73.3.16 1	TotalMed Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$42,193
73.3.16 2	Transom Symphony Opco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,866
73.3.16 3	Travel Nurse Across America, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,054
73.3.16 4	Tribune Publishing Company	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,944
73.3.16 5	Trimlite Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,529
73.3.16 6	Trio US Holdco Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,830
73.3.16 7	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
73.3.16 8	TTSI Logistics LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
73.3.16 9	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,931

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
73.3.17 0	USMPC Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,849
73.3.17 1	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,750
73.3.17 2	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$44,866
73.3.17 3	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$68,214
73.3.17 4	Venturi Supply LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$48,601
73.3.17 5	Virtium Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,163
73.3.17 6	VT Group Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,307
73.3.17 7	W&A Intermediate Co., LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,858
73.3.17 8	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,680
73.3.17 9	XORIAN MIDCO B, INC.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,113
73.3.18 0	XS Technologies Holdings, Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,559
73.3.18 1	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,128
73.3.18 2	ZEB Buyer, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,662
74	Cerberus Institutional Associates PW, L.L.C. (GP of Cerberus PW Partners, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
74.1	Cerberus Institutional Associates PW, L.L.C., carried interest in Cerberus PW Partners, L.P.	See Endnote	N/A			
74.2	Cerberus PW Partners, L.P.		No			
74.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,701
74.2.2	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.3	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.4	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$201 - \$1,000
74.2.6	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.7	Promontoria (Aran) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.8	Promontoria (Arrow) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.9	Promontoria (Aurora) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.10	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.11	Promontoria Holding 147 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.12	Danubio S.r.l. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.13	Promontoria Holding 112 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
74.2.14	Promontoria (Finn) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.15	Promontoria (Gem) Designated Activity Company	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.16	Pacino Power International S.L.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
74.2.17	Promontoria Holding 67 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.18	Promontoria (Henrico) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.19	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$793
74.2.20	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.21	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.22	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.23	Promontoria Holding 116 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.24	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.25	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.26	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$762
74.2.27	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
74.2.28	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,412
74.2.29	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,402
74.2.30	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$293
74.2.31	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,137
74.2.32	Promontoria (Oyster) Designated Activity Company	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.33	Promontoria (Pluto) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.34	Iside SPE S.r.l./CR 1 Real Estate S.r.l.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.35	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,458
74.2.36	Iside SPE S.r.l./ CR San Marco Real Estate S.r.l	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.37	Promontoria Shift Holding 2 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.38	Promontoria Holding 114 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.39	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
74.2.40	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.41	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
74.2.42	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,725
74.2.43	Gescobro Collection Services, S.L.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
74.2.44	Team Tankers International Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
74.2.45	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$874
75	Cerberus Real Estate Debt Fund II GP, L.L.C. (GP in Cerberus Real Estate Debt Fund II, L.P.)	See Endnote	No			
75.1	Cerberus Real Estate Debt Fund II GP, L.L.C., carried interest in Cerberus Real Estate Debt Fund II, L.P.	See Endnote	N/A			
75.2	Cerberus Real Estate Debt Fund II, L.P.		No			
75.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$162,858
75.2.2	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
75.2.3	BX Commercial Mortgage Trust 2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,261
75.2.4	BX Trust – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$228,390
75.2.5	Cold Storage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,549
75.2.6	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,051
75.2.7	European Loan Conduit – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,280

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
75.2.8	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$23,732
75.2.9	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,243
75.2.10	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$85,608
75.2.11	G&I X Decker Lake Owner, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$50,682
75.2.12	Promontoria Holding 414 B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,541
75.2.13	Promontoria Holding 465 B.V.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
75.2.14	Promontoria Holding 414 B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,162
75.2.15	Promontoria Holding 414 B.V.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$63,147
75.2.16	Promontoria Holding 414 B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$50,950
75.2.17	690 190th Street Property, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$111,982
75.2.18	CH Realty IX-Fs MHC Dallas Greenville, L.P., CH Realty IX-Fs MHC Dallas Oak Point, L.P. And CH Realty IX-Fs MHC Dallas Tyler L.P.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$171,786
75.2.19	EVMF Owner, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$153,555
75.2.20	KB Ducks Village, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$157,401

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
75.2.21	8360 Sierra Meadows MOB LLC, Somi Center MOB LLC, LA Mesa MOB LLC, 475 Biltmore MOB LLC, 10151 Enterprise MOB, LLC, 7593 Boynton MOB, LLC and 161 Thunder MOB, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$186,517
75.2.22	Champion Salisbury LLC dba Victory on Salisbury	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$46,510
75.2.23	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,985
75.2.24	BFLD Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,255
75.2.25	BIG Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,166
75.2.26	CALI Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,493
75.2.27	Credit Suisse Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,601
75.2.28	Elavon Financial Services DAC – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,806
75.2.29	ELM Trust 2024 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,012
75.2.30	Extended Stay America Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$453
75.2.31	Gam Resecuritization Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,436
75.2.32	HONO Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,308
75.2.33	Intown 2022-Stay – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$54,231

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
75.2.34	Last Mile Logistics CMBS UK DA – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,288
75.2.35	MTN Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$84,017
75.2.36	Natixis Commercial Mortgage SE – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,183
75.2.37	RFM RE-REMIC Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
75.2.38	SREIT Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,570
75.2.39	Thunder Logistics – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
75.2.40	UK Logistics – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,684
75.2.41	26-28 Cottage, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$49,150
75.2.42	Oak Point Avenue GL, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
75.2.43	Carlton Terrace Owner, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$86,449
75.2.44	(i) Alliance Skees Road LLC, (ii) Alliance 51 St Street LLC, (iii) Alliance 1000 Ashland LLC, (iv) Alliance 3rd St Deerfield LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$40,101
75.2.45	Aqozfi Bpjdev SLC, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,909
75.2.46	26 W 9th Street, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$76,006
75.2.47	14 Bedford Street, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,883

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
75.2.48	Alliance Innovation DR, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,849
75.2.49	Alliance HP Virginia Drive LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,917
75.2.50	Alliance Henderson Road LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,089
75.2.51	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
75.2.52	US Bank Account #1 (Institution #4) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
75.2.53	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
75.2.54	UK Logisitics – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
76	Cerberus Real Estate Debt Fund GP, L.L.C. (GP of Cerberus Real Estate Debt Fund, L.P.)	See Endnote	No			
76.1	Cerberus Real Estate Debt Fund GP, L.L.C., carried interest in Cerberus Real Estate Debt Fund, L.P.	See Endnote	N/A			
76.2	Cerberus Real Estate Debt Fund, L.P.		No			
76.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$280,743
76.2.2	1110 Oak Point Owner, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
76.2.3	26-28 Cottage, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$80,503
76.2.4	905 N Florida Ave Property Owner, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$76,587

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
76.2.5	(i) ALLIANCE 6 HORNE LLC, (ii) ALLIANCE 4 HORNE LLC, (iii) ALLIANCE 3033 MARKET LLC, (iv) ALLIANCE 16TH TERRACE LLC, (v) ALLIANCE 3RD AVENUE LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$54,813
76.2.6	(i) ALLIANCE HAMMONDVILLE ROAD LLC, (ii) ALLIANCE 70 PORTLAND LLC, (iii) ALLIANCE 2505 GENERALS LLC, (iv) ALLIANCE COLUMBIA AVENUE LLC, (v) ALLIANCE BELVEDERE LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$109,168
76.2.7	(i) ALLIANCE ONE GEOFFREY DRIVE LLC, (ii) ALLIANCE TWO GEOFFREY DRIVE LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$176,958
76.2.8	(i) ALLIANCE SKEES ROAD LLC, (ii) ALLIANCE 51ST STREET LLC, (iii) ALLIANCE 1000 ASHLAND LLC, (iv) ALLIANCE 3RD ST DEERFIELD LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,315
76.2.9	Ann Street Property Owner, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$174,881
76.2.10	AQOZFI BPJDEV SLC, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$24,589
76.2.11	Bank – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$709
76.2.12	Barclays Commercial Mortgage Securities LLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$348
76.2.13	BENCHMARK MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$889
76.2.14	BOA Com Mtge – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$365
76.2.15	BX Commercial Mortgage Trust 2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,301
76.2.16	BX TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
76.2.17	BX TRUST – Mortgage Backed Security	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$361,847
76.2.18	Carlton Terrace Owner, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$141,591
76.2.19	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
76.2.20	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
76.2.21	CD Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$756
76.2.22	CEDR – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,334
76.2.23	CFCRE COMMERCIAL MORTGAGE TRUS – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$855
76.2.24	CGI Fund I Biltmore, LP	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
76.2.25	Citigroup Commercial Mortgage – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,059
76.2.26	Comm Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,756
76.2.27	Comm Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,020
76.2.28	Credit Suisse Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,516
76.2.29	CSAIL Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,051
76.2.30	CSAIL Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
76.2.31	Extended Stay America Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,654
76.2.32	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,457
76.2.33	FREMF Mortgage Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
76.2.34	FREMF Mortgage Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,836
76.2.35	FRESB MULTIFAMILY MORTGAGE PAS – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$46,949
76.2.36	Goldman Sachs & Co – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$595
76.2.37	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,096
76.2.38	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,164
76.2.39	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$79,128
76.2.40	GSMS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,790
76.2.41	Gurney's Montauk – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$186,670
76.2.42	HONO Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,599
76.2.43	INTOWN 2022-STAY – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$71,335
76.2.44	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$457

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
76.2.45	JPMBB COMMERCIAL MORTGAGE SECUR – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
76.2.46	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$470
76.2.47	Last Mile Logistics Pan Euro F – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,843
76.2.48	Mequity E 21st St Owner, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$126,123
76.2.49	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
76.2.50	Morgan Stanley BAML Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$320
76.2.51	Morgan Stanley Capital I – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$540
76.2.52	MTN Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$48,778
76.2.53	Multifamily Structured Credit – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,500
76.2.54	NATIXIS COMMERCIAL MORTGAGE SE – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,084
76.2.55	North Avenue East, LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$195,260
76.2.56	Oak Point Avenue GL, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
76.2.57	Promontoria Holding 414 B.V.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,052
76.2.58	Promontoria Holding 403 B.V.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$164,702

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
76.2.59	RREF III-P Coral Tree, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$144,794
76.2.60	SPG 325 Lafayette Property Owner, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$174,700
76.2.61	SREIT Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,529
76.2.62	Thor West Gude Drive, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$98,051
76.2.63	Promontoria Holding 414 B.V.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$74,093
76.2.64	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$28,308
76.2.65	Wells Fargo – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$779
76.2.66	Wells Fargo Commercial Mortgage – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$893
76.2.67	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$925
77	CBF Offshore GP Holdings, LLC (Managing Member of Cerberus Redwood Levered Opportunities GP A, LLC)	See Endnote	No			
77.1	Cerberus Redwood Levered Opportunities GP A, LLC (GP of Cerberus Redwood Levered Loan Opportunities Fund A, L.P.)		No			
77.2	Cerberus Redwood Levered Opportunities GP A, LLC, carried interest in Cerberus Redwood Levered Loan Opportunities Fund A, L.P.	See Endnote	N/A			
77.3	Cerberus Redwood Levered Loan Opportunities Fund A, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.1	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,656
77.3.2	A.M. Castle & Co.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,624
77.3.3	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,913
77.3.4	Alorica Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$59,532
77.3.5	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.6	American Teleconferencing Services Ltd – Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.7	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
77.3.8	Anvil International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,936
77.3.9	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$34,639
77.3.10	May Manufacturing, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,455
77.3.11	Associated Materials	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$53,266
77.3.12	Aston Acquisition Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,543
77.3.13	Astro Intermediate II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,824
77.3.14	AIP ATCO Buyer, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,116

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.15	Atlantic Squared Supply Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,491
77.3.16	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,705
77.3.17	Ballymore Purchaser, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,246
77.3.18	OAO Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,213
77.3.19	BCR BUYER, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,193
77.3.20	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.21	BLST Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.22	Venturi Supply LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,499
77.3.23	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,746
77.3.24	Bright International, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,692
77.3.25	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,250
77.3.26	By Light Professional IT Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$131,226
77.3.27	Cadence Intermediate II LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$74,038
77.3.28	The Cadmus Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,997

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.29	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,027
77.3.30	Canyonlands Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,076
77.3.31	Caravan Emulsifiers LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$23,771
77.3.32	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,279
77.3.33	Cascade Environmental, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,929
77.3.34	US Bank Account #1 (Institution #3) – Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
77.3.35	Cast-Crete Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$60,479
77.3.36	CB Neptune Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$134,763
77.3.37	CB POLY US HOLDINGS, INC.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$63,963
77.3.38	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,657
77.3.39	Centric Brands (fka Differential Brands)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$128,748
77.3.40	Centric Brands Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$99,804
77.3.41	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,277
77.3.42	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.43	Clearly Clean Holdings LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,818
77.3.44	Cobra Purchaser, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$51,277
77.3.45	McKissock Investment Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$105,550
77.3.46	Cotton Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$114,158
77.3.47	Coverall Acquisition LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,419
77.3.48	Data Axle	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,123
77.3.49	Dealer Tire, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$79,701
77.3.50	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$98,132
77.3.51	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.52	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,555
77.3.53	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$56,524
77.3.54	Earthlink, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,583
77.3.55	Edsco Fasteners LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$930
77.3.56	Electro Rent LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,904

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.57	Electronics for Imaging	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,277
77.3.58	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,768
77.3.59	Encompass Digital Media Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
77.3.60	EIS Operating Enterprises, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$42,296
77.3.61	EverZinc Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$52,470
77.3.62	Exadel, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,529
77.3.63	Extreme Reach Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,941
77.3.64	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
77.3.65	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,561
77.3.66	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$31,464
77.3.67	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$58,260
77.3.68	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$43,862
77.3.69	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$620
77.3.70	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,288

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.71	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,125
77.3.72	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,747
77.3.73	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$17,427
77.3.74	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$67,850
77.3.75	Great Kitchens Food Company, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,495
77.3.76	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$36,437
77.3.77	GSC Technologies Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$860
77.3.78	Guardia LLC – Claim		N/A	None (or less than \$1,001)		None (or less than \$201)
77.3.79	Halfmoon Buyer, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$121,638
77.3.80	Happ Acquisition, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$239
77.3.81	HDT Global	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$45,603
77.3.82	HealthPro Holdings Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,130
77.3.83	Hoffmaster Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,851
77.3.84	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,478

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.85	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$42,890
77.3.86	Innovairre Holding Company LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.87	Instant Web LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.88	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,285
77.3.89	Inteva Products, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$47,430
77.3.90	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,448
77.3.91	Guardian US Holdco LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,425
77.3.92	INW Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,462
77.3.93	Ironform Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,516
77.3.94	USMPC Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,762
77.3.95	IXM Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$39,789
77.3.96	Jack Cooper Investments, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,656
77.3.97	Jackson Paper Manufacturing Company	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,177
77.3.98	Jaguar Parent, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$28,642

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.99	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,165
77.3.10 0	KIDDE-FENWAL, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,359
77.3.10 1	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,784
77.3.10 2	LenderLive Services LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$10,325
77.3.10 3	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,297
77.3.10 4	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,140
77.3.10 5	Mattress Warehouse, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,782
77.3.10 6	Alita Care, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.10 7	MediaNews Group Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,681
77.3.10 8	Michael Baker International LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$35,911
77.3.10 9	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,627
77.3.11 0	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
77.3.11 1	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,641
77.3.11 2	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$679

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.11 3	Morphe, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.11 4	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,577
77.3.11 5	Noramco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,758
77.3.11 6	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,749
77.3.11 7	OPTIV INC.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
77.3.11 8	OWENS & MINOR INC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,160
77.3.11 9	Pace Industries, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.12 0	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,509
77.3.12 1	Pegasus ME Buyer, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,721
77.3.12 2	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,554
77.3.12 3	Pentec Acquisition Corp.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,359
77.3.12 4	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,213
77.3.12 5	PMFC HOLDING, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,299
77.3.12 6	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.12 7	Pond Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$80,607
77.3.12 8	Priority Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$100,258
77.3.12 9	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$52,951
77.3.13 0	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.13 1	Renfro LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,721
77.3.13 2	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$86,818
77.3.13 3	Rocky Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,100
77.3.13 4	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.13 5	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$694
77.3.13 6	Screening Acquisition, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$73,184
77.3.13 7	Scantron Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,544
77.3.13 8	SEI Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,545
77.3.13 9	Select Interior Concepts, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$104,513
77.3.14 0	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,765

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.14 1	Siffron Buyer, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,960
77.3.14 2	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$27,679
77.3.14 3	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
77.3.14 4	SLogic Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.14 5	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,554
77.3.14 6	SMTC Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,506
77.3.14 7	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,813
77.3.14 8	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.14 9	Southern Graphics Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,519
77.3.15 0	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,350
77.3.15 1	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$420
77.3.15 2	SSW Intermediary LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,051
77.3.15 3	S-PPT Holdings LLC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
77.3.15 4	Stanadyne LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,633

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.15 5	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$19,510
77.3.15 6	Strada Services, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$37,781
77.3.15 7	Support Services Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,305
77.3.15 8	SWEET OAK PARENT LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$8,485
77.3.15 9	System Pavers, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,347
77.3.16 0	Orchid Finco LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$41,844
77.3.16 1	The Segerdahl Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,427
77.3.16 2	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,483
77.3.16 3	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,867
77.3.16 4	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,028
77.3.16 5	Transom Symphony Opco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,464
77.3.16 6	Travel Nurse Across America, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$111,756
77.3.16 7	Tribune Publishing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,496
77.3.16 8	Trimlite Buyer LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,617

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.16 9	Trio US Holdco Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,758
77.3.17 0	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
77.3.17 1	TTSI Logistics LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
77.3.17 2	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,196
77.3.17 3	TVG Treliant Intermediate LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,613
77.3.17 4	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,858
77.3.17 5	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$72,238
77.3.17 6	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$55,405
77.3.17 7	Virtium Holdco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,719
77.3.17 8	VT Group Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,364
77.3.17 9	W&A Intermediate Co., LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,581
77.3.18 0	TITAN PURCHASER, INC.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,325
77.3.18 1	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,569
77.3.18 2	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,452

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
77.3.18 3	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,890
78	CBF Offshore GP Holdings, LLC (Managing Member of Cerberus Redwood Levered Opportunities GP B, LLC)	See Endnote	No			
78.1	Cerberus Redwood Levered Opportunities GP B, LLC (GP of Cerberus Redwood Levered Loan Opportunities Fund B, L.P.)		No			
78.2	Cerberus Redwood Levered Opportunities GP B, LLC, carried interest in Cerberus Redwood Levered Loan Opportunities Fund B, L.P.	See Endnote	N/A			
78.3	Cerberus Redwood Levered Loan Opportunities Fund B, L.P.		No			
78.3.1	US Bank Account #1 (Institution #1) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
78.3.3	A&V HOLDINGS MIDCO, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,995
78.3.4	A.M. Castle & Co.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$63,363
78.3.5	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,349
78.3.6	Alorica Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$67,894
78.3.7	American Achievement Corporation – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
78.3.8	American Achievement Corporation	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.9	American Teleconferencing Services Ltd – Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.10	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
78.3.11	Anvil International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,293
78.3.12	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$34,195
78.3.13	May Manufacturing, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$46,905
78.3.14	Associated Materials	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$52,745
78.3.15	Aston Acquisition Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$48,702
78.3.16	Astro Intermediate II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,478
78.3.17	AIP ATCO Buyer, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,881
78.3.18	Atlantic Squared Supply Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,208
78.3.19	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,369
78.3.20	Ballymore Purchaser, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$12,090
78.3.21	OAO Acquisitions, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,181
78.3.22	BCR BUYER, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,021

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.23	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.24	BLST Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.25	Venturi Supply LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$32,707
78.3.26	BridgeTower OpCo, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,610
78.3.27	Bright International, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,225
78.3.28	BWT LLC (Bluewater)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,874
78.3.29	By Light Professional IT Services LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$142,052
78.3.30	Cadence Intermediate II LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$80,520
78.3.31	The Cadmus Group LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,705
78.3.32	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,744
78.3.33	Canyonlands Purchaser, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,865
78.3.34	Caravan Emulsifiers LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$23,861
78.3.35	CareerBuilder, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,405
78.3.36	Cascade Environmental, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,319

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.37	Cast-Crete Holdings, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$52,462
78.3.38	CB Neptune Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$146,916
78.3.39	CB POLY US HOLDINGS, INC.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,329
78.3.40	Centr, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,601
78.3.41	Centric Brands, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$203,485
78.3.42	Centric Brands Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$157,364
78.3.43	Century Distribution Systems	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,237
78.3.44	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
78.3.45	Clearly Clean Holdings LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$25,696
78.3.46	Cobra Purchaser, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$55,293
78.3.47	McKissock Investment Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$117,647
78.3.48	Cotton Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$81,775
78.3.49	Coverall Acquisition LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,880
78.3.50	Data Axle	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,670

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.51	Dealer Tire, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$78,246
78.3.52	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$118,747
78.3.53	Digital River, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.54	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,443
78.3.55	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$56,435
78.3.56	Earthlink, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,630
78.3.57	Edsco Fasteners LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,276
78.3.58	Electro Rent LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,658
78.3.59	Electronics for Imaging	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,448
78.3.60	Emerald EMS	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,133
78.3.61	Encompass Digital Media Inc	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
78.3.62	EIS Operating Enterprises, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$41,704
78.3.63	EverZinc Corporation	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$74,926
78.3.64	Exadel, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,349

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.65	Extreme Reach Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$60,021
78.3.66	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
78.3.67	Florida Marine, L.L.C.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,723
78.3.68	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$36,933
78.3.69	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$71,818
78.3.70	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$48,067
78.3.71	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,031
78.3.72	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,805
78.3.73	GCM MAGNOLIA BIDCO, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$9,364
78.3.74	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,144
78.3.75	Gerson Lehrman Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,644
78.3.76	Great Day Improvements, LLC (Champion)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$57,070
78.3.77	Great Kitchens Food Company, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,427
78.3.78	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$49,412

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.79	GSC Technologies Holdings Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,411
78.3.80	Guardia LLC – Claim		N/A	None (or less than \$1,001)	Distributive Share	\$325
78.3.81	Halfmoon Buyer, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$96,204
78.3.82	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.83	HDT Global	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$57,018
78.3.84	HealthPro Holdings Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$47,916
78.3.85	Hoffmaster Group, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$42,832
78.3.86	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,004
78.3.87	Industrial Service Solutions WC, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$47,181
78.3.88	Innovairre Holding Company LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.89	Instant Web LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.90	Integrated Advantage Group, LP	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,105
78.3.91	Inteva Products, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$45,875
78.3.92	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,274

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.93	Guardian US Holdco LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$25,541
78.3.94	INW Manufacturing, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,551
78.3.95	Ironform Holding, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,353
78.3.96	USMPC Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,585
78.3.97	IXM Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$36,133
78.3.98	Jack Cooper Investments, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$55,438
78.3.99	Jackson Paper Manufacturing Company	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,276
78.3.10 0	Jaguar Parent, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$29,313
78.3.10 1	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$38,470
78.3.10 2	KIDDE-FENWAL, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,726
78.3.10 3	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,274
78.3.10 4	LenderLive Services LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$11,061
78.3.10 5	BP LOENBRO HOLDINGS INC.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$26,740
78.3.10 6	LUX CREDIT CONSULTANTS LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,343

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.10 7	Mattress Warehouse, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$18,928
78.3.10 8	Alita Care, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.10 9	MediaNews Group Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,003
78.3.11 0	Michael Baker International LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$27,289
78.3.11 1	Milestone Technologies Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,999
78.3.11 2	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
78.3.11 3	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$17,012
78.3.11 4	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
78.3.11 5	Morphe, LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
78.3.11 6	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,568
78.3.11 7	Noramco, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,226
78.3.11 8	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$27,835
78.3.11 9	OPTIV INC.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
78.3.12 0	OWENS & MINOR INC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,219

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.12 1	Pace Industries, LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.12 2	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,164
78.3.12 3	Pegasus ME Buyer, Inc	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$15,346
78.3.12 4	Peltram Plumbing Holdings, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$22,831
78.3.12 5	Pentec Acquisition Corp.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$22,442
78.3.12 6	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,675
78.3.12 7	PMFC HOLDING, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,703
78.3.12 8	PMC Consolidated Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.12 9	Pond Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$84,821
78.3.13 0	Priority Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$97,197
78.3.13 1	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$64,326
78.3.13 2	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.13 3	Renfro LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,328
78.3.13 4	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$71,110

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.13 5	Rocky Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,127
78.3.13 6	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.13 7	School Specialty, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,133
78.3.13 8	Screening Acquisition, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,698
78.3.13 9	Scantron Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,085
78.3.14 0	SEI Group LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,052
78.3.14 1	Select Interior Concepts, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$86,244
78.3.14 2	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,853
78.3.14 3	Siffron Buyer, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$41,920
78.3.14 4	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$30,455
78.3.14 5	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$238
78.3.14 6	SLogic Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.14 7	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,503
78.3.14 8	SMTC Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,739

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.14 9	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$15,392
78.3.15 0	Southern Graphics Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.15 1	Southern Graphics Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$33,671
78.3.15 2	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,785
78.3.15 3	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$652
78.3.15 4	SSW Intermediary LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$24,892
78.3.15 5	S-PPT Holdings LLC.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
78.3.15 6	Stanadyne LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$48,367
78.3.15 7	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$31,922
78.3.15 8	Strada Services, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$32,828
78.3.15 9	Support Services Group, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$30,302
78.3.16 0	SWEET OAK PARENT LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$7,261
78.3.16 1	System Pavers, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,659
78.3.16 2	Orchid Finco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,208

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.16 3	The Segerdahl Corp.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,976
78.3.16 4	Token Buyer, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,533
78.3.16 5	TL VISTA MERGER SUB CORP.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,293
78.3.16 6	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$20,173
78.3.16 7	Transom Symphony Opco LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$27,715
78.3.16 8	Travel Nurse Across America, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$109,052
78.3.16 9	Tribune Publishing Company	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,398
78.3.17 0	Trimlite Buyer LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,587
78.3.17 1	Trio US Holdco Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$23,612
78.3.17 2	Truecore Behavioral Solutions, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
78.3.17 3	TTSI Logistics LLC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
78.3.17 4	Turbo Wholesale Tires, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$35,842
78.3.17 5	TVG Treliant Intermediate LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,459
78.3.17 6	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$31,147

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
78.3.17 7	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$72,231
78.3.17 8	Vander-Bend Manufacturing Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$72,413
78.3.17 9	Virtium Holdco LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,828
78.3.18 0	VT Group Holdings, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$36,138
78.3.18 1	W&A Intermediate Co., LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,209
78.3.18 2	TITAN PURCHASER, INC.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,246
78.3.18 3	Woodstock Sterile Solutions	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$17,940
78.3.18 4	Yosemite Intermediate I, Inc	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,270
78.3.18 5	Zimmer Biomet Spine, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,942
79	Cerberus Residential Income Associates, L.L.C. (GP of Cerberus Residential Income Fund, L.P.)	See Endnote	No			
79.1	Cerberus Residential Income Associates, L.L.C., incentive allocation in Cerberus Residential Income Fund, L.P.	See Endnote	N/A			
79.2	Cerberus Residential Income Fund, L.P.		No			
79.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$966,953
79.2.2	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,872

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.3	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,295
79.2.4	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,611
79.2.5	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,869
79.2.6	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$575
79.2.7	Cascade Funding Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$275
79.2.8	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,338
79.2.9	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,939
79.2.10	Colony American Finance LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$426
79.2.11	Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,768
79.2.12	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.13	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$75,667
79.2.14	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,682
79.2.15	Home Partners Of America Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,526
79.2.16	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,577

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.17	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,678
79.2.18	Pagaya AI Technology in Housin – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,763
79.2.19	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,363
79.2.20	Progress Residential Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,233
79.2.21	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,140
79.2.22	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,271
79.2.23	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$869
79.2.24	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,953
79.2.25	STAR 2022-SFR3 Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,965
79.2.26	Starvest Emerging Markets CBO – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,812
79.2.27	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$424
79.2.28	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$39,946
79.2.29	Towd Point HE Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,402
79.2.30	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,194

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.31	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,506
79.2.32	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,031
79.2.33	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,958
79.2.34	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,536
79.2.35	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,575
79.2.36	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,034
79.2.37	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,069
79.2.38	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,793
79.2.39	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,828
79.2.40	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,109
79.2.41	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,294
79.2.42	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
79.2.43	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,770
79.2.44	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,860

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.45	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,016
79.2.46	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,895
79.2.47	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,736
79.2.48	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,523
79.2.49	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,775
79.2.50	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$23,412
79.2.51	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,521
79.2.52	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,445
79.2.53	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$997
79.2.54	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,282
79.2.55	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,012
79.2.56	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,955
79.2.57	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,117
79.2.58	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,047

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.59	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,854
79.2.60	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,795
79.2.61	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$640
79.2.62	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,002
79.2.63	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$44,970
79.2.64	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
79.2.65	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,698
79.2.66	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$417
79.2.67	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.68	Towd Point Master Trust 2022-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$260
79.2.69	Towd Point Master Trust 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,530
79.2.70	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,488
79.2.71	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,660
79.2.72	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,991

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.73	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,559
79.2.74	Towd Point Master Trust 2024-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,695
79.2.75	Towd Point Master Trust 2024-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
79.2.76	Towd Point Master Trust 2024-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,068
79.2.77	Towd Point Master Trust 2024-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
79.2.78	Towd Point Master Trust 2024-5 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$3,995
79.2.79	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,756
79.2.80	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$369
79.2.81	Carvana Auto Receivables Trust - Asset Backed Security – Auto Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,653
79.2.82	Towd Point Asset Trust 2018-SL1- Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,479
79.2.83	Towd Point Asset Trust 2021-SL1- Asset Backed Security – Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,236
79.2.84	Nelnet Student Loan Trust - Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.85	Towd Point Auto Trust 2024-A1 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$61,192
79.2.86	Spring EQ, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.87	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$822
79.2.88	Spiritus Capital LP	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$42,402
79.2.89	First Key Homes	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$171,608
79.2.90	CRM Loans Trust 2024-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.91	CRM Loans Trust 2024-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.92	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.93	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,260
79.2.94	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.95	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.96	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$623
79.2.97	Towd Point HE Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$203
79.2.98	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.99	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.100	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.10 1	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 2	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 3	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 4	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 5	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 6	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 7	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 8	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.10 9	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 0	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 1	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 2	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 3	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 4	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.11 5	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 6	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 7	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 8	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.11 9	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 0	Towd Point Master Trust 2018-5	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
79.2.12 1	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 2	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 3	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 4	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 5	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 6	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 7	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.12 8	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.12 9	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.13 0	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$292
79.2.13 1	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$701
79.2.13 2	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$377
79.2.13 3	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$629
79.2.13 4	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$246
79.2.13 5	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.13 6	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$70,828
79.2.13 7	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.13 8	CRM Loans Trust 2024-OM2	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,828
79.2.13 9	CRM Loans Trust 2024-OM3	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$72,792
79.2.14 0	Towd Point Master Trust 2019-HE1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$548
79.2.14 1	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 2	RMBS REO Holdings, LLC 17-PM13	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$331

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.14 3	RMBS REO Holdings, LLC 17-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 4	RMBS REO Holdings, LLC 18-BOA	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 5	RMBS REO Holdings, LLC 18-CITI	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 6	RMBS REO Holdings, LLC 18-PM10	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 7	RMBS REO Holdings, LLC 18-WFS	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 8	Towd Point Master Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.14 9	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.15 0	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.15 1	Towd Point Master Funding Trust 2018-CS Legacy	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$385
79.2.15 2	Towd Point Master Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.15 3	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,481
79.2.15 4	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$36,609
79.2.15 5	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.15 6	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$893

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.15 7	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.15 8	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,235
79.2.15 9	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,943
79.2.16 0	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,345
79.2.16 1	Towd Point Master Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,494
79.2.16 2	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$194,514
79.2.16 3	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$95,539
79.2.16 4	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$207,436
79.2.16 5	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,907
79.2.16 6	Towd Point Master Funding Trust 2023-PM6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,740
79.2.16 7	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$50,395
79.2.16 8	FK Master Holdings, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,461
79.2.16 9	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$50,001 - \$100,000		\$15,001 - \$50,000
79.2.17 0	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$28,383

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.17 1	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$452
79.2.17 2	First Key Homes	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,344,116
79.2.17 3	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,109
79.2.17 4	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,640
79.2.17 5	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
79.2.17 6	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
79.2.17 7	Chase Mortgage Finance Corporation – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.17 8	Citigroup Mortgage Loan Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.17 9	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,311
79.2.18 0	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,812
79.2.18 1	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,223
79.2.18 2	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.18 3	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,534
79.2.18 4	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$26,049

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.18 5	Towd Point HE Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
79.2.18 6	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.18 7	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$328
79.2.18 8	Towd Point Master Trust 2015-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$272
79.2.18 9	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$689
79.2.19 0	Towd Point Master Trust 2015-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,054
79.2.19 1	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$223
79.2.19 2	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,606
79.2.19 3	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,778
79.2.19 4	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,860
79.2.19 5	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,453
79.2.19 6	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,373
79.2.19 7	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,733
79.2.19 8	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,859

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.19 9	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,012
79.2.20 0	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,323
79.2.20 1	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$225
79.2.20 2	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$321
79.2.20 3	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$796
79.2.20 4	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$479
79.2.20 5	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$374
79.2.20 6	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$292
79.2.20 7	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$297
79.2.20 8	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.20 9	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$488
79.2.21 0	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.21 1	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.21 2	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.21 3	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.21 4	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.21 5	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,415
79.2.21 6	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$402
79.2.21 7	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$224
79.2.21 8	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$466
79.2.21 9	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,402
79.2.22 0	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$241
79.2.22 1	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,896
79.2.22 2	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$574
79.2.22 3	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$854
79.2.22 4	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,191
79.2.22 5	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$434
79.2.22 6	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$359

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
79.2.22 7	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$584
79.2.22 8	Towd Point Master Trust 2022-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,063
79.2.22 9	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,119
79.2.23 0	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.23 1	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$242
79.2.23 2	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,871
79.2.23 3	Towd Point Master Trust 2024-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.23 4	Towd Point Master Trust 2024-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.23 5	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.23 6	Towd Point Master Trust 2024-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.23 7	Towd Point Master Trust 2024-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
79.2.23 8	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,689
80	Cerberus Residential Opportunity GP, Ltd. (GP of Cerberus Residential Opportunity Fund, L.P.)	See Endnote	No			
80.1	Cerberus Residential Opportunity GP, Ltd., carried interest in Cerberus Residential Opportunity Fund, L.P.	See Endnote	N/A			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2	Cerberus Residential Opportunity Fund, L.P.		No			
80.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$924,892
80.2.2	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,718
80.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$336
80.2.4	Freddie Mac – Seasoned Credit Risk Transfer Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$41,447
80.2.5	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,362
80.2.6	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$89,098
80.2.7	Stratton Mortgage Funding PLC—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.8	Towd Point Master Trust 2022 – EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$372
80.2.9	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,187
80.2.10	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$621
80.2.11	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,507
80.2.12	Towd Point Master Trust 2019-MH 1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,601
80.2.13	Towd Point Mortgage Funding 2019-Aubr n 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,551
80.2.14	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$740

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.15	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.16	Towd Point Master Trust 2020-2 – Mortgage Backed Security — Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.17	Towd Point Master Trust 2020-3 – Mortgage Backed Security — Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.18	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.19	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.20	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.21	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.22	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$620
80.2.23	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$304
80.2.24	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$811
80.2.25	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,970
80.2.26	Towd Point Master Trust 2019-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,744
80.2.27	Towd Point Master Trust 2019-4—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,192
80.2.28	Towd Point Master Trust 2019-HY3—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.29	Towd Point Master Trust 2019-MH1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,395
80.2.30	Towd Point Master Trust 2020-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,652
80.2.31	Towd Point Master Trust 2020-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$574
80.2.32	Towd Point Master Trust 2020-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,130
80.2.33	Towd Point Master Trust 2021-1 —Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$831
80.2.34	Towd Point Master Trust 2022-3 —Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.35	Towd Point Master Trust 2023-1 – Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.36	Towd Point Master Trust 2020-4 – Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$306
80.2.37	Towd Point Master Trust 2019 – MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.38	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.39	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.40	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,666
80.2.41	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.42	Towd Point Master Trust 2020-MH1-Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$402

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.43	Towd Point Master Trust 2022-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.44	Towd Point Master Trust 2022-3—Mortgaged Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.45	Towd Point Master Trust 2023-1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.46	FK Master Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,712
80.2.47	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		None (or less than \$201)
80.2.48	Towd Point Asset Trust 2018-SL1-Asset Backed Security—Student Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,378
80.2.49	Towd Point Asset Trust 2021-SL1—Asset Backed Security—Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,406
80.2.50	Towd Point Master Trust 2019	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$568
80.2.51	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,791
80.2.52	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.53	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.54	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.55	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.56	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.57	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.58	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.59	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.60	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.61	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.62	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.63	Citigroup Mortgage Loan Trust—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$328
80.2.64	Mill City Mortgage Trust –Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$938
80.2.65	Freddie Mac – Seasoned Credit Risk Transfer Trust—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$20,688
80.2.66	Towd Point HE Trust 2021-HE1—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,701
80.2.67	Towd Point Mortgage Funding 2021—Hastings 1 plc—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$986
80.2.68	Towd Point Master Trust 2016-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.69	Towd Point Master Trust 2016-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.70	Towd Point Master Trust 2016-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$233

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.71	Towd Point Master Trust 2016-4—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.72	Towd Point Master Trust 2016-5—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.73	Towd Point Master Trust 2017-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$241
80.2.74	Towd Point Master Trust 2017-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.75	Towd Point Master Trust 2017-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.76	Towd Point Master Trust 2017-6—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,962
80.2.77	Towd Point Master Trust 2017-FRE2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,364
80.2.78	Towd Point Master Trust 2018-1-Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$937
80.2.79	Towd Point Master Trust 2018-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,331
80.2.80	Towd Point Master Trust 2018-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,235
80.2.81	Towd Point Master Trust 2018-4—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,981
80.2.82	Towd Point Master Trust 2018-5—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,348
80.2.83	Towd Point Master Trust 2018-6—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,019
80.2.84	Towd Point Master Trust 2019-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,619

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.85	Towd Point Master Trust 2019-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,391
80.2.86	Towd Point Master Trust-HY2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$741
80.2.87	Towd Point Master Trust 2021-SJ1—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,331
80.2.88	Towd Point Master Trust 2021-SJ2—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,613
80.2.89	Towd Point Master Trust 2022-SJ1—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,650
80.2.90	Chase Mortgage Finance Corpora—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.91	FirstKey Master Funding 2021-A—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.92	Towd Point HE Trust 2021-HE1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,754
80.2.93	Towd Point Mortgage Funding 2021 –Hastings 1 plc—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,727
80.2.94	Towd Point Master Trust 2016-2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$811
80.2.95	Towd Point Master Trust 2016-3—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,409
80.2.96	Towd Point Master Trust 2016-5—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$512
80.2.97	Towd Point Master Trust 2017-2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,048
80.2.98	Towd Point Master Trust 2017-3—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$637

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.99	Towd Point Master Trust 2017-4—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,451
80.2.100	Towd Point Master Trust 2017-5—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,747
80.2.101	Towd Point Master Trust 2017-6—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$25,484
80.2.102	Towd Point Master Trust 2017-FRE2—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
80.2.103	Towd Point Master Trust 2018-1—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,534
80.2.104	Towd Point Master Trust 2018-2—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$31,659
80.2.105	Towd Point Master Trust 2018-3—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,222
80.2.106	Towd Point Master Trust 2018-4—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,190
80.2.107	Towd Point Master Trust 2018-5-Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$18,090
80.2.108	Towd Point Master Trust 2018-6—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$26,499
80.2.109	Towd Point Master Trust 2019-1—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,042
80.2.110	Towd Point Master Trust 2019-2—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$80,815
80.2.111	Towd Point Master Trust 2019-3—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$59,015
80.2.112	Towd Point Master Trust 2019-4—Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$96,054

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.11 3	Towd Point Master Trust 2019-HY1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,258
80.2.11 4	Towd Point Master Trust 2019-HY1-Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,851
80.2.11 5	Towd Point Master Trust 2019-HY3—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,409
80.2.11 6	Towd Point Master Trust 2020-1—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,625
80.2.11 7	Towd Point Master Trust 2020-2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,571
80.2.11 8	Towd Point Master Trust 2020-3—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,510
80.2.11 9	Towd Point Master Trust 2020-4—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$669
80.2.12 0	Towd Point Master Trust 2020-MH1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$792
80.2.12 1	Towd Point Master Trust 2021-1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,069
80.2.12 2	Towd Point Master Trust 2021-SJ1—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
80.2.12 3	Towd Point Master Trust 2021-SJ2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,583
80.2.12 4	Towd Point Master Trust 2022-SJ1—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,450
80.2.12 5	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.12 6	Towd Point Mortgage Funding Trust-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
80.2.12 7	Towd Point Mortgage Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.12 8	US Bank Account #1 (Institution #3)—Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
80.2.12 9	US Bank Account #1 (Institution #4)—Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
80.2.13 0	First Key Homes	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
80.2.13 1	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.13 2	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.13 3	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
80.2.13 4	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81	Cerberus RM Associates, Ltd. (GP of Cerberus RM Fund, L.P.)	See Endnote	No			
81.1	Cerberus RM Associates, Ltd., carried interest in Cerberus RM Fund, L.P.	See Endnote	N/A			
81.2	Cerberus RM Fund, L.P.		No			
81.2.1	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$64,068
81.2.2	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
81.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$105,203

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.4	Freddie Mac – Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$240,894
81.2.5	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$199,092
81.2.6	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$499
81.2.7	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,329
81.2.8	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$107,909
81.2.9	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$539
81.2.10	Towd Point Master Trust 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,647
81.2.11	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,605
81.2.12	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,093
81.2.13	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,097
81.2.14	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$889
81.2.15	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,263
81.2.16	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$335
81.2.17	Towd Point HE Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$416

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.18	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$479
81.2.19	Towd Point Master Trust 2021-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,568
81.2.20	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.21	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,217
81.2.22	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
81.2.23	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,238
81.2.24	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$37,327
81.2.25	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,789
81.2.26	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$50,314
81.2.27	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,031
81.2.28	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$943
81.2.29	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.30	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.31	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.32	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.33	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$966
81.2.34	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,174
81.2.35	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.36	FK Master Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$16,707
81.2.37	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$500,001 - \$1,000,000		\$100,001 - \$1,000,000
81.2.38	Towd Point Asset Trust 2021-SL1- Asset Backed Security – Student Loan	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,122
81.2.39	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,042
81.2.40	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$39,389
81.2.41	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
81.2.42	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$800
81.2.43	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,554
81.2.44	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,757
81.2.45	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$226

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.46	First Key Homes	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,907,384
81.2.47	FirstKey Homes, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$243,523
81.2.48	Freddie Mac – Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$40,100
81.2.49	Mill City Mortgage Trust – Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,365
81.2.50	Towd Point HE Trust 2021-HE1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,173
81.2.51	Towd Point Master Trust 2020-MH1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$28,901
81.2.52	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$28,025
81.2.53	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,019
81.2.54	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$315
81.2.55	Towd Point Master Trust 2017-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$325
81.2.56	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.57	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.58	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.59	Towd Point Master Trust 2016-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.60	Towd Point Master Trust 2017-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.61	Towd Point Master Trust 2017-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.62	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.63	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.64	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.65	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.66	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.67	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.68	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
81.2.69	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.70	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.71	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.72	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
81.2.73	US Bank Account #1 (Institution #5) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.74	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
81.2.75	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.76	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.77	Towd Point Master Funding Trust 2020-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.78	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
81.2.79	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$48,908
81.2.80	Towd Point HE Trust 2021-HE1– Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,580
81.2.81	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,560
81.2.82	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,644
81.2.83	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$352,075
81.2.84	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$54,979
81.2.85	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$69,997
81.2.86	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$50,411
81.2.87	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$111,378

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.88	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,665
81.2.89	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,514
81.2.90	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,904
81.2.91	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,962
81.2.92	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,065
81.2.93	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,269
81.2.94	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,179
81.2.95	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,935
81.2.96	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,477
81.2.97	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,671
81.2.98	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,475
81.2.99	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,345
81.2.100	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,896
81.2.101	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,269

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
81.2.10 2	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,410
81.2.10 3	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,446
81.2.10 4	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,096
81.2.10 5	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,672
81.2.10 6	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,372
81.2.10 7	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$371
81.2.10 8	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
81.2.10 9	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$1,983,279
82	CBF Offshore GP Holdings, LLC (GP of Cerberus RR Levered Loan Opportunities Master Fund, L.P.)	See Endnote	No			
82.1	Cerberus RR Levered Opportunities GP, LLC, carried interest of Cerberus RR Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
82.2	Cerberus RR Levered Loan Opportunities Master Fund, L.P.		No			
82.2.1	Diagnostic Services Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$236
82.2.2	Appvion, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,708
82.2.3	OAO Acquisitions, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,105

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.4	BCR Buyer, Llc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.5	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,910
82.2.6	GCM Magnolia Bidco, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$745
82.2.7	A&V Holdings Midco, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,752
82.2.8	A.M. Castle & Co.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,734
82.2.9	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,235
82.2.10	Alorica Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,711
82.2.11	May Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,834
82.2.12	Associated Materials	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,250
82.2.13	ATCO Buyer LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,945
82.2.14	Atlantic Squared Supply Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,963
82.2.15	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$777
82.2.16	Ballymore Purchaser, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$234
82.2.17	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.18	Venturi Supply LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,137
82.2.19	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$914
82.2.20	By Light Professional IT Services LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,864
82.2.21	Cadence Intermediate II LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,213
82.2.22	The Cadmus Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,365
82.2.23	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$463
82.2.24	Canyonlands Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,664
82.2.25	Caravan Emulsifiers LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,477
82.2.26	Cascade Environmental, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,040
82.2.27	Cast-Crete Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,555
82.2.28	CB Neptune Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,621
82.2.29	Centr, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,300
82.2.30	Century Distribution Systems	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,235
82.2.31	Clearly Clean Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,910

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.32	Cobra Purchaser, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,206
82.2.33	McKissock Investment Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,082
82.2.34	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,466
82.2.35	Data Axle	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,532
82.2.36	Dealer Tire, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,350
82.2.37	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,306
82.2.38	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,953
82.2.39	Earthlink, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,453
82.2.40	Electro Rent LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,846
82.2.41	Electronics for Imaging	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$204
82.2.42	Emerald EMS	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,901
82.2.43	EIS Operating Enterprises, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,110
82.2.44	EverZinc Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,121
82.2.45	Extreme Reach Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,356

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.46	Florida Marine, L.L.C..	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,588
82.2.47	FloWorks International LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$12,717
82.2.48	Foundation Consumer Healthcare, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,199
82.2.49	Fountain Parent, LLC d/b/a 4over	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,018
82.2.50	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,060
82.2.51	Great Day Improvements, LLC (Champion)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,676
82.2.52	Great Kitchens Food Company, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$286
82.2.53	GS HVAM Intermediate, LLC (Gold Stars Food Inc)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,318
82.2.54	Halfmoon Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,894
82.2.55	Hoffmaster Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,668
82.2.56	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,072
82.2.57	Industrial Service Solutions WC, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,300
82.2.58	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$490
82.2.59	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,727

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.60	Intrado Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,692
82.2.61	Ironform Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,470
82.2.62	USMPC Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.63	IXM Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,981
82.2.64	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,238
82.2.65	K2 Pure Solutions NoCal, L.P.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,653
82.2.66	Kidde-Fenwal, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$501
82.2.67	SSE Holding, LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.68	Separation Solutions Enterprises Membrane Holding, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,658
82.2.69	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$661
82.2.70	BP Loenbro Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,117
82.2.71	Lux Credit Consultants LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,063
82.2.72	Mattress Warehouse, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,214
82.2.73	Alita Care, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.74	Michael Baker International LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,271
82.2.75	Milestone Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,158
82.2.76	Modere	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.77	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$439
82.2.78	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$693
82.2.79	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,306
82.2.80	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,306
82.2.81	OPTIV INC.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
82.2.82	Owens & Minor INC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,852
82.2.83	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$248
82.2.84	Pegasus ME Buyer, Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,847
82.2.85	Peltram Plumbing Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,102
82.2.86	Pentec Acquisition Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,329
82.2.87	Peter C. Foy & Associates Insurance Services, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,498

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.88	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.89	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,490
82.2.90	Priority Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,960
82.2.91	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,176
82.2.92	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.93	Renfro LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$230
82.2.94	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,951
82.2.95	Screening Acquisition, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,118
82.2.96	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$359
82.2.97	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,519
82.2.98	Select Interior Concepts, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,617
82.2.99	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,868
82.2.10 0	Siffron Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,351
82.2.10 1	SixAxis, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,622

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.10 2	SMTC Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,134
82.2.10 3	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,126
82.2.10 4	Southern Graphics Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.10 5	Southern Graphics Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,693
82.2.10 6	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,284
82.2.10 7	SSW Intermediary LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,384
82.2.10 8	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,168
82.2.10 9	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,975
82.2.11 0	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,323
82.2.11 1	Sweet Oak Parent LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$720
82.2.11 2	System Pavers, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,373
82.2.11 3	Orchid Finco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,608
82.2.11 4	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$459
82.2.11 5	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,005

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.11 6	TL Vista Merger Sub Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,759
82.2.11 7	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.11 8	TotalMed Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.11 9	TotalMed Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,379
82.2.12 0	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$38,272
82.2.12 1	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,640
82.2.12 2	Trimlite Buyer LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,196
82.2.12 3	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,113
82.2.12 4	TTSI Logistics LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
82.2.12 5	Turbo Wholesale Tires	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,179
82.2.12 6	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,569
82.2.12 7	Valor Acquisition Merger Sub Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,839
82.2.12 8	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,486
82.2.12 9	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
82.2.13 0	VT Group Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,526
82.2.13 1	W&A Intermediate Co., LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$218
82.2.13 2	Titan Purchaser, INC.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
82.2.13 3	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,684
82.2.13 4	Zimmer Biomet Spine, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,447
83	Cerberus Institutional Associates SC II, Ltd. (GP of Cerberus SC Partners II, L.P.)	See Endnote	No			
83.1	Cerberus Institutional Associates SC II, Ltd., carried interest in Cerberus SC Partners II, L.P.	See Endnote	N/A			
83.2	Cerberus SC Partners II, L.P.		No			
83.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$482,856
83.2.2	US Bank Account #1 (Institution #3)		No	None (or less than \$1,001)	Distributive Share	\$3,033
83.2.3	HSBC US Government Money Market Fund (HGIXX)		Yes	None (or less than \$1,001)		\$201 - \$1,000
83.2.4	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$5,001 - \$15,000
83.2.5	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.6	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
83.2.7	Towd Point Mortgage Funding 2018 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,461
83.2.8	Towd Point Mortgage Funding 2020—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,924
83.2.9	Towd Point Mortgage Funding 2019—Auburn 13 plc—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,015
83.2.10	Towd Point Mortgage Funding 2019—Granite 5 plc—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16,508
83.2.11	Towd Point Mortgage Funding 2019—Granite 4 plc—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,020
83.2.12	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$146,481
83.2.13	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$94,088
83.2.14	Towd Point Mortgage Funding 2019—Granite 4 plc— Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,239
83.2.15	Towd Point Mortgage Funding 2019—Granite 5 plc— Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$253
83.2.16	Interserve Group Holdings Limited (Term Loan)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$13,422
83.2.17	Promontoria (Oyster) Designated Activity Company	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$357
83.2.18	Promontoria (Aurora) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.19	Promontoria (Pluto) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.20	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,988

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
83.2.21	Alloro Immobiliare S.r.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.22	Promontoria Manzana, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
83.2.23	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,107
83.2.24	C7 Investment Fund	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.25	Tanaro SPV S.r.l.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.26	Promontoria Holding 147 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.27	Promontoria Marina, S.L.U. / Grupo Inmoglaciár, S.L.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
83.2.28	Hamburg Commercial Bank AG	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,671
83.2.29	Officine CST S.p.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.30	C5 Investment Fund	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.31	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.32	Towd Point Mortgage Funding 2023—Vantage 3 plc –Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$752
83.2.33	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.34	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
83.2.35	Towd Point Mortgage Funding 2024—Granite 6 plc—Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,457
83.2.36	Promontoria Holding 236 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.37	Promontoria (Arrow) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.38	Promontoria Holding 227 B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.39	Promontoria (Finn) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.40	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.41	Promontoria (Gem) Designated Activity Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.42	Promontoria Jaipur Holdings, S.L.U.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.43	Promontoria (Oyster) Designated Activity Company	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.44	Promontoria (Pine) Designated Activity Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.45	Oniro SPV S.r.l.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.46	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (NPL Pools - Real Estate)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.47	Promontoria (Redwood) Designated Activity Company	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.48	Lady Moon SPV S.r.l.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
83.2.49	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
83.2.50	Promontoria Scariiff Designated Activity Company	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
83.2.51	Towd Point Mortgage Funding 2021—Hastings 1 plc—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$593
83.2.52	Towd Point Mortgage Funding 2021—Hastings 1 plc—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,039
83.2.53	Towd Point Mortgage Backed Security 2021—Vantage 3 plc—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,886
83.2.54	Towd Point Mortgage Funding 2024—Granite 6 plc—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,809
84	Cerberus Institutional Associates SC II, Ltd. (GP of Cerberus SC Partners III, L.P.)	See Endnote	No			
84.1	Cerberus Institutional Associates SC II, Ltd., carried interest in Cerberus SC Partners III, L.P.	See Endnote	N/A			
84.2	Cerberus SC Partners III, L.P.		No			
84.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$1,291,659
84.2.2	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,432
84.2.3	AMSR Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,825
84.2.4	Cablevision Lightpath - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,014

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.5	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.6	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.7	Cascade Funding Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.8	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.9	Citigroup Mortgage Loan Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,443
84.2.10	Coinbase Global Inc - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$228
84.2.11	Seasoned Credit Risk Transfer Trust (Freddie Mac) - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$38,302
84.2.12	STACR Trust (Freddie Mac) - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$42,049
84.2.13	Home Partners Of America Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,359
84.2.14	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$337
84.2.15	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,112
84.2.16	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,289
84.2.17	Level 3 Financing, Inc. - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$21,735
84.2.18	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,111

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.19	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20	Mill City Mortgage Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,235
84.2.21	Northwest Fiber LLC/NORT - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,716
84.2.22	Pagaya AI Technology in Housin - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,252
84.2.23	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,316
84.2.24	P&L Dev LLC/PLD Fin Corp - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,275
84.2.25	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$394
84.2.26	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.27	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$11,308
84.2.28	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,196
84.2.29	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.30	Stratton Mortgage Funding PLC - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.31	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.32	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.33	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds - US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$93,397
84.2.34	TPC Group Inc - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,984
84.2.35	Towd Point HE Trust 2023-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,651
84.2.36	Towd Point Master Trust 2021-R1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,537
84.2.37	Towd Point Master Trust 2023-CES1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,357
84.2.38	Towd Point Master Trust 2023-CES1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$295
84.2.39	Towd Point Master Trust 2023-CES2 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$868
84.2.40	Towd Point Master Trust 2023-CES2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$461
84.2.41	Treasury - US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$763
84.2.42	Ulterra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$349
84.2.43	Unifin Financiera SA DE - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,570
84.2.44	Veritas Us Inc/Bermuda L - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,046
84.2.45	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.46	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$780

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.47	Dish Network Corp - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,517
84.2.48	Malmo FDIC - Total Return Swap	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,123
84.2.49	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.50	Fannie Mae - Connecticut Avenue Securities (Fannie Mae) - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$26,157
84.2.51	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.52	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.53	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.54	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.55	Oscar Acquisitionco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.56	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.57	Colony American Finance LTD - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$205
84.2.58	Progress Residential Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,991
84.2.59	Towd Point Master Trust 2022-EBO1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$460
84.2.60	Tricon Residential - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$944

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.61	Towd Point Master Trust 2016-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,760
84.2.62	Towd Point Master Trust 2016-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,031
84.2.63	Towd Point Master Trust 2017-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,268
84.2.64	Towd Point Master Trust 2019-MH1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$768
84.2.65	Towd Point Mortgage Funding 2018 - Auburn 12 plc - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,369
84.2.66	Towd Point Mortgage Funding 2020 - Auburn 14 plc - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,572
84.2.67	Towd Point Mortgage Funding 2019 - Auburn 13 plc - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,147
84.2.68	RMBS REO Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$299
84.2.69	Towd Point Master Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.70	Towd Point Master Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,652
84.2.71	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.72	Towd Point Master Funding Trust 2018-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.73	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$539,556
84.2.74	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,837

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.75	Towd Point Master Trust 2022-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,662
84.2.76	Towd Point Asset Trust 2021-SL1 - Asset Backed Security - Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,971
84.2.77	Towd Point Master Trust 2019-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.78	Towd Point Master Trust 2019-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.79	Towd Point Master Trust 2019-MH1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$578
84.2.80	Towd Point Master Trust 2020-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.81	Towd Point Master Trust 2020-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,274
84.2.82	Towd Point Master Trust 2020-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,330
84.2.83	Towd Point Master Trust 2021-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,714
84.2.84	Towd Point Master Trust 2022-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,266
84.2.85	Towd Point Master Trust 2022-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,970
84.2.86	Towd Point Master Trust 2022-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,176
84.2.87	Towd Point Master Trust 2023-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$523
84.2.88	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,332

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.89	Towd Point Master Trust 2019-HY3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.90	Towd Point Master Trust 2020-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.91	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.92	Towd Point He Trust 2021-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$434
84.2.93	Towd Point He Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$212
84.2.94	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.95	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.96	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.97	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.98	Towd Point Master Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$303
84.2.99	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.100	Towd Point Master Trust 2021-SJ10	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.101	Towd Point Master Trust 2021-SJ21	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$241
84.2.102	Towd Point Master Trust 2022-SJ12	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.10 3	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.10 4	Towd Point Master Trust 2024-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.10 5	Towd Point Master Trust 2024-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.10 6	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.10 7	Towd Point Master Trust 2019-HY1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.10 8	Towd Point Master Trust 2019-MH1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.10 9	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 0	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 1	Towd Point Master Trust 2019-HY3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 2	Towd Point Master Trust 2019-HY2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 3	Towd Point Master Trust 2019-HY1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 4	Towd Point Master Trust 2024-CES1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 5	Towd Point Master Trust 2020-MH1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 6	Towd Point Master Trust 2024-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.11 7	Towd Point Master Trust 2024-CES1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.11 8	Towd Point He Trust 2023-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,770
84.2.11 9	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 0	American Trailer World Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 1	Anastasia Parent, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 2	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 3	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 4	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 5	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,135
84.2.12 6	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.12 7	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.12 8	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.12 9	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.13 0	FBB Holdings III, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$218

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.13 1	Grand Circle Corporation	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$43,128
84.2.13 2	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.13 3	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.13 4	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.13 5	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.13 6	The Imagine Group, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,833
84.2.13 7	Isagenix International LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.13 8	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.13 9	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,036
84.2.14 0	K&N Parent	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 1	Laces Group (Decolin Inc)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$302
84.2.14 2	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 3	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 4	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.14 5	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 6	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 7	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 8	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.14 9	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 0	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 1	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 2	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 3	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 4	Flame Newco, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 5	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 6	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 7	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.15 8	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.15 9	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.16 0	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.16 1	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,951
84.2.16 2	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.16 3	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.16 4	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.16 5	Grupo Sports World, SAB de CV	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.16 6	Los Grobo Agropecuaria SA	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,037
84.2.16 7	Nexpe, S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.16 8	Altice USA Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.16 9	Altice USA Inc - Corporate Bonds - US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,309
84.2.17 0	Alto Maipo SpA - Note - Non US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.17 1	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.17 2	Bright Bidco B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.17 3	Goto Group IncG - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.17 4	Lightsquared LP - Corporate Bonds - US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$185,349
84.2.17 5	Ligado Networks LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$32,573
84.2.17 6	Mallinckrodt International Finance S.A - Corporate Bonds - US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,421
84.2.17 7	Millenium Escrow Corp - Corporate Bonds - US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,251
84.2.17 8	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$250,001 - \$500,000		\$100,001 - \$1,000,000
84.2.17 9	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,168
84.2.18 0	Nelnet Student Loan Trust - Asset Backed Security - Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.18 1	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP - Corporate Bonds	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,055
84.2.18 2	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.18 3	Comscore Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,052
84.2.18 4	Towd Point Master Trust 2019-HE1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$207
84.2.18 5	EOS Energy Enterprises (Gaming Route Operator) - Warrants - Private - CCM Denali Equity Holdings, LP - Warrant	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$696,888

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.18 6	Promontoria Amsterdam Aquisicao de Direitos Creditorios e Participacoes Ltda. - Delinquent Bank Claims	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.18 7	Malmo Fundo de Investimento Em Cotas de Fundos de Investimento Em Direitos Creditorios Nao-Padronizados - Senior Quotas	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
84.2.18 8	Towd Point Mortgage Funding 2023 - Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.18 9	Towd Point Mortgage Funding 2023 - Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$332
84.2.19 0	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,707
84.2.19 1	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,902
84.2.19 2	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.19 3	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.19 4	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$436
84.2.19 5	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.19 6	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,835
84.2.19 7	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$565
84.2.19 8	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$92,046
84.2.19 9	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$98,161

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.20 0	Towd Point Master Trust 2019-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 1	Towd Point Master Trust 2019-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 2	Towd Point Master Trust 2019-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 3	Towd Point Master Trust 2020-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 4	Firstkey Master Funding 2021-A - Mortgage Backed Security - Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,232
84.2.20 5	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 6	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 7	Towd Point Master Funding Trust 2017-HE1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.20 8	Towd Point Master Funding Trust 2022-PM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$956
84.2.20 9	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$45,211
84.2.21 0	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.21 1	Chase Mortgage Finance Corporation - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.21 2	Seasoned Credit Risk Transfer Trust (Freddie Mac) - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,673
84.2.21 3	Towd Point He Trust 2021-HE1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$19,008

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.21 4	Towd Point Master Trust 2015-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.21 5	Towd Point Master Trust 2015-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.21 6	Towd Point Master Trust 2015-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$380
84.2.21 7	Towd Point Master Trust 2015-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$240
84.2.21 8	Towd Point Master Trust 2015-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$719
84.2.21 9	Towd Point Master Trust 2015-6 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.22 0	Towd Point Master Trust 2016-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$572
84.2.22 1	Towd Point Master Trust 2016-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$628
84.2.22 2	Towd Point Master Trust 2016-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,378
84.2.22 3	Towd Point Master Trust 2016-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$514
84.2.22 4	Towd Point Master Trust 2016-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$485
84.2.22 5	Towd Point Master Trust 2017-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,345
84.2.22 6	Towd Point Master Trust 2017-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$658
84.2.22 7	Towd Point Master Trust 2017-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$358

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.22 8	Towd Point Master Trust 2017-6 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$487
84.2.22 9	Towd Point Master Trust 2017-FRE2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 0	Towd Point Master Trust 2018-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 1	Towd Point Master Trust 2018-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$284
84.2.23 2	Towd Point Master Trust 2018-3 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 3	Towd Point Master Trust 2018-4 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 4	Towd Point Master Trust 2018-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 5	Towd Point Master Trust 2018-6 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 6	Towd Point Master Trust 2019-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 7	Towd Point Master Trust 2019-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 8	Towd Point Master Trust 2019-HY2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.23 9	Towd Point Master Trust 2021-SJ1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$357
84.2.24 0	Towd Point Master Trust 2021-SJ2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,565
84.2.24 1	Towd Point Master Trust 2022-SJ1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,518

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.24 2	Towd Point Master Trust 2024-1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.24 3	Towd Point Master Trust 2024-2 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.24 4	Towd Point Master Trust 2024-5 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.24 5	Towd Point Mortgage Funding 2021 - Hastings 1 plc - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$662
84.2.24 6	Bellemeade RE LT - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,004
84.2.24 7	Chase Mortgage Finance Corporation - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,157
84.2.24 8	New Residential Mortgage Loan Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,309
84.2.24 9	Progress Residential Master Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,029
84.2.25 0	Towd Point Mortgage Funding 2023 - Vantage 3 plc - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,086
84.2.25 1	Radnor Re LTD - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,510
84.2.25 2	Star 2022-SFR3 Trust - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,660
84.2.25 3	Star Trust - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$265
84.2.25 4	Starvest Emerging Markets CBO - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,186
84.2.25 5	Towd Point He Trust 2021-HE1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$29,021

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.25 6	Towd Point Master Trust 2016-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,948
84.2.25 7	Towd Point Master Trust 2016-3 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,975
84.2.25 8	Towd Point Master Trust 2016-5 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,994
84.2.25 9	Towd Point Master Trust 2017-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,553
84.2.26 0	Towd Point Master Trust 2017-3 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,062
84.2.26 1	Towd Point Master Trust 2017-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,957
84.2.26 2	Towd Point Master Trust 2017-5 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,266
84.2.26 3	Towd Point Master Trust 2017-6 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,690
84.2.26 4	Towd Point Master Trust 2017-FRE2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.26 5	Towd Point Master Trust 2018-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,271
84.2.26 6	Towd Point Master Trust 2018-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,892
84.2.26 7	Towd Point Master Trust 2018-3 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,175
84.2.26 8	Towd Point Master Trust 2018-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,418
84.2.26 9	Towd Point Master Trust 2018-5 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,442

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.27 0	Towd Point Master Trust 2018-6 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,078
84.2.27 1	Towd Point Master Trust 2019-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,982
84.2.27 2	Towd Point Master Trust 2019-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,837
84.2.27 3	Towd Point Master Trust 2019-3 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,477
84.2.27 4	Towd Point Master Trust 2019-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,720
84.2.27 5	Towd Point Master Trust 2019-HY1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$473
84.2.27 6	Towd Point Master Trust 2019-HY2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,095
84.2.27 7	Towd Point Master Trust 2019-HY3 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$962
84.2.27 8	Towd Point Master Trust 2020-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,409
84.2.27 9	Towd Point Master Trust 2020-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$946
84.2.28 0	Towd Point Master Trust 2020-3 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,658
84.2.28 1	Towd Point Master Trust 2020-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,022
84.2.28 2	Towd Point Master Trust 2020-MH1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$309
84.2.28 3	Towd Point Master Trust 2021-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,378

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.28 4	Towd Point Master Trust 2021-SJ1 - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.28 5	Towd Point Master Trust 2021-SJ2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,840
84.2.28 6	Towd Point Master Trust 2022-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,225
84.2.28 7	Towd Point Master Trust 2022-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,036
84.2.28 8	Towd Point Master Trust 2022-3 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,772
84.2.28 9	Towd Point Master Trust 2022-4 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,030
84.2.29 0	Towd Point Master Trust 2022-SJ1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$550
84.2.29 1	Towd Point Master Trust 2023-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,551
84.2.29 2	Towd Point Master Trust 2024-1 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,222
84.2.29 3	Towd Point Master Trust 2024-2 - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.29 4	Towd Point Master Trust 2024-5 - Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,897
84.2.29 5	Towd Point Mortgage Funding 2021 - Hastings 1 plc - Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,159
84.2.29 6	Firstkey Master Funding 2021-A - Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.29 7	FK Master Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,107

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.29 8	Frontier Communications Parent Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$299,366
84.2.29 9	Cerberus Imagine US LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$74,245
84.2.30 0	Intelsat Luxembourg SA	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,034
84.2.30 1	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$46,627
84.2.30 2	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$65,798
84.2.30 3	Promontoria Holding 308 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$20,264
84.2.30 4	Promontoria Maple Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$44,531
84.2.30 5	Promontoria Modelo, S.A. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,056
84.2.30 6	Promontoria Holding 446 B.V. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,213
84.2.30 7	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,489
84.2.30 8	Promontoria Sky Designated Activity Company - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$40,756
84.2.30 9	Promontoria Holding 425 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,654
84.2.31 0	Tenet Equity Holdings LP	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$129,052
84.2.31 1	TPC Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,376

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.31 2	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$1,467,060
84.2.31 3	Towd Point Mortgage Funding Trust 2021-PM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,968
84.2.31 4	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.31 5	Promontoria Holding 210 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.31 6	Londinium JV Ltd - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,730
84.2.31 7	Promontoria Beech Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.31 8	Promontoria Challenger I S.A. – European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
84.2.31 9	A.C.N. 603 303 126 Pty Ltd.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
84.2.32 0	Barossa Asset Purchaser SARL - UK Residential Mortgage and MBS Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.32 1	Promontoria Holding 250 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.32 2	Promontoria Mars Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.32 3	Promontoria Holding 254 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.32 4	Palio SPV S.R.L. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.32 5	Pendrick Capital Partners Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.32 6	Pontifex Bridge Financing B.V.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$875
84.2.32 7	CCF Holdings S.A.S.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
84.2.32 8	Promontoria Holding 406 B.V. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
84.2.32 9	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.33 0	Multipartamentos 1 FIP	See Endnote	No	\$1,001 - \$15,000		None (or less than \$201)
84.2.33 1	Kaisa Group Holdings Ltd - Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$488
84.2.33 2	Libbey Glass Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.33 3	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.33 4	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.33 5	Promontoria Big Ben Designated Activity Company - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.33 6	Promontoria Brew Ltd - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$600
84.2.33 7	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.33 8	Promontoria Snow Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
84.2.33 9	Towd Point Asset Trust 2021-SL1 - Asset Backed Security - Student Loan	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.34 0	FullBeauty Brands Holding Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.34 1	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$399
84.2.34 2	Guitar Center, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.34 3	Towd Point Mortgage Funding Trust 2018-CS Legacy	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.34 4	Towd Point Mortgage Funding Trust 2021-SUBI PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.34 5	Nexpe S.A.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.34 6	Intelsat Luxembourg SA	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,420
84.2.34 7	Promontoria Holding 302 B.V.	See Endnote	No	\$1,001 - \$15,000		None (or less than \$201)
84.2.34 8	Towd Point Asset Trust 2018-SL1 - Asset Backed Security - Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$926
84.2.34 9	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.35 0	Towd Point Master Trust 2019-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.35 1	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.35 2	Citigroup Mortgage Loan Trust - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
84.2.35 3	Towd Point Master Trust 2021-R1 - Mortgage Backed Security - Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$201

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
84.2.35 4	Covis Finco S.A.R.L	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85	Cerberus Institutional Associates SC, L.L.C. (GP of Cerberus SC Partners, L.P.)	See Endnote	No			
85.1	Cerberus Institutional Associates SC, L.L.C., carried interest in Cerberus SC Partners, L.P.	See Endnote	N/A			
85.2	Cerberus SC Partners, L.P.		No			
85.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$106,940
85.2.2	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.3	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$315
85.2.4	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,166
85.2.5	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$934
85.2.6	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.7	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.8	US Bank Account #2 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.9	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.10	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.11	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,784

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
85.2.12	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$21,026
85.2.13	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,473
85.2.14	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,528
85.2.15	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,511
85.2.16	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$9,710
85.2.17	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,768
85.2.18	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
85.2.19	Cerberus European Residential Holdings B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.20	Gescobro Collection Services, S.L.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
85.2.21	Promontoria Holding 112 B.V.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$475
85.2.22	Promontoria Holding 47 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$855
85.2.23	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$777
85.2.24	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.25	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
85.2.26	Promontoria (Aurora) Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$229
85.2.27	Promontoria (Oyster) Designated Activity Company	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.28	Promontoria (Pluto) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.29	Promontoria (Aran) Limited	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.30	Promontoria (Arrow) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.31	Promontoria (Finn) Limited	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.32	Promontoria (Gem) Designated Activity Company	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.33	Promontoria (Henrico) Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.34	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (NPL Pools - Real Estate)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.35	Iside SPE S.r.l.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.36	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.37	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.38	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.39	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
85.2.40	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
85.2.41	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,032
85.2.42	Promontoria German Real Estate Holdings B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$207
85.2.43	Promontoria Phoenix Holding B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$749
85.2.44	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$233
85.2.45	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
85.2.46	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.47	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.48	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
85.2.49	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
86	Cerberus SFR Opp GP, L.L.C. (GP of Cerberus SFR Opportunistic Partners, L.P.)	See Endnote	No			
86.1	Cerberus SFR Opp GP, L.L.C., incentive allocation in Cerberus SFR Opportunistic Partners, L.P.	See Endnote	N/A			
86.2	Cerberus SFR Opportunistic Partners, L.P.		No			
86.2.1	First Key Homes	See Endnote	N/A	\$250,001 - \$500,000	Distributive Shares	\$452,286

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
86.2.2	First Key Homes	See Endnote	N/A	\$1,001 - \$15,000	Distributive Shares	\$57,746
86.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000	Distributive Shares	\$24,734
86.2.4	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
86.2.5	US Bank Account #1 (Institution #7) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
86.2.6	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Shares	\$46,919
87	Cerberus SFR QF GP, L.L.C. (GP of Cerberus SFR Opportunistic QF Partners, L.P.)	See Endnote	No			
87.1	Cerberus SFR QF GP, L.L.C., incentive allocation in Cerberus SFR Opportunistic QF Partners, L.P.	See Endnote	N/A			
87.2	Cerberus SFR Opportunistic QF Partners, L.P.		No			
87.2.1	Treasury – US Treasury Bills	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,652
87.2.2	FirstKey Homes	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$3,428,583
87.2.3	FirstKey Homes	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$437,741
87.2.4	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$179,942
87.2.5	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
87.2.6	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
87.2.7	US Bank Account #1 (Institution #7) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
87.2.8	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$341,329
88	Cerberus Institutional Associates SMRS, L.L.C. (GP of Cerberus SMRS Partners, L.P.)	See Endnote	No			
88.1	Cerberus Institutional Associates SMRS, L.L.C., carried interest in Cerberus SMRS Partners, L.P.	See Endnote	N/A			
88.2	Cerberus SMRS Partners, L.P.		No			
88.2.1	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.2	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.3	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.4	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.5	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,586
88.2.6	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,915
88.2.7	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,747
88.2.8	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$588
88.2.9	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,804

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
88.2.10	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,272
88.2.11	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.12	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.13	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.14	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.15	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$241
88.2.16	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.17	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.18	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.19	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$201 - \$1,000
88.2.20	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.21	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
88.2.22	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.23	Danubio S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
88.2.24	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.25	Gescobro Collection Services, S.L.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
88.2.26	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.27	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.28	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.29	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
88.2.30	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.31	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.32	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.33	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.34	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
88.2.35	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.36	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.37	Loyd's Nursing Homes UK Limited	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
88.2.38	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,510
88.2.39	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.40	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
88.2.41	US Bank Account #1 (Institution #5) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
88.2.42	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,636
88.2.43	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,524
88.2.44	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
88.2.45	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$243
88.2.46	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,825
89	Cerberus Sonoran NPL Associates, L.L.C. (GP of Cerberus Sonoran NPL Fund, L.P.)	See Endnote	No			
89.1	Cerberus Sonoran NPL Associates, L.L.C., carried interest in Cerberus Sonoran NPL Fund, L.P.	See Endnote	N/A			
89.2	Cerberus Sonoran NPL Fund, L.P.		No			
89.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$2,531,269
89.2.2	Malmo FDIC – Total Return Swap	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,254

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
89.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$363
89.2.4	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,561
89.2.5	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,952
89.2.6	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,327
89.2.7	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,541
89.2.8	Towd Point Mortgage Funding 2021 – Hastings 1 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,366
89.2.9	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.10	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		\$15,001 - \$50,000
89.2.11	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$147,474
89.2.12	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,965
89.2.13	Promontoria Holding 275 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.14	Promontoria Big Ben Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
89.2.15	A.C.N. 603 303 126 Pty Ltd.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.16	Hamburg Commercial Bank AG	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$19,121

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
89.2.17	Officine CST S.p.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.18	Pendrick Capital Partners Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.19	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,146
89.2.20	Pontifex Bridge Financing B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,961
89.2.21	Iberia Inversiones II Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$56,176
89.2.22	CCF Holdings S.A.S.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
89.2.23	Promontoria Amsterdam Aquisicao de Direitos Creditorios e Participacoes Ltda. – Delinquent Bank Claims – Claim	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
89.2.24	Towd Point Mortgage Funding 2024 – Granite 7 plc – Securitization Call Option	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,402
89.2.25	Goswami Infratech Private Limited – Non-Convertible Debenture – Corporate Bonds – Non US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$476,453
89.2.26	Malmo Fundo de Investimento Em Cotas de Fundos de Investimento Em Direitos Creditorios Nao-Padronizados – Senior Quotas	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.27	Nexpe S.A.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
89.2.28	Nexpe, S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.29	Promontoria Manzana, S.A. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
89.2.30	C7 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.31	Promontoria Challenger I S.A. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
89.2.32	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
89.2.33	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.34	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$129,641
89.2.35	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,014
89.2.36	Promontoria Holding 280 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.37	Multipartamentos 1 FIP	See Endnote	No	\$1,001 - \$15,000		None (or less than \$201)
89.2.38	Promontoria Holding 302 B.V.	See Endnote	No	\$1,001 - \$15,000		None (or less than \$201)
89.2.39	Promontoria Holding 236 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.40	Promontoria Holding 308 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30,280
89.2.41	Promontoria Holding 210 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.42	Londinium JV Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,878
89.2.43	Promontoria Beech Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$47,044

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
89.2.44	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,345
89.2.45	Promontoria Indian Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,456
89.2.46	Barossa Asset Purchaser SARL - UK Residential Mortgage and MBS Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.47	Promontoria Holding 250 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.48	Promontoria Maple Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$99,805
89.2.49	Promontoria (Acer) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$56,916
89.2.50	Promontoria Mars Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.51	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$29,263
89.2.52	Promontoria Holding 254 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.53	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.54	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$72,200
89.2.55	Promontoria Holding 441 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,829
89.2.56	Oniro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.57	Promontoria (Redwood) Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
89.2.58	Promontoria Scariff Designated Activity Company – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
89.2.59	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$91,345
89.2.60	Promontoria Snow Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.61	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,675
89.2.62	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
89.2.63	Los Grobo Agropecuaria SA	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,928
89.2.64	Twin Star Holdings Ltd.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$214,306
89.2.65	Nexpe, S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.66	Freddie Mac Multifamily Structured Pass Through Certificates – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$254
89.2.67	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,066
89.2.68	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
89.2.69	FREMF Mortgage Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,006
89.2.70	Towd Point Mortgage Funding 2021 – Hastings 1 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,864
89.2.71	Towd Point Mortgage Funding 2024 – Granite 7 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$45,545

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
89.2.72	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
89.2.73	US Bank Account #1 (Institution #3) – Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
89.2.74	US Bank Account #1 (Institution #5) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
90	Cerberus Strategic Industrial Sidecar Fund, L.L.C. (GP of Cerberus Strategic Industrial Sidecar Fund, L.P.)	See Endnote	No			
90.1	Cerberus Strategic Industrial Sidecar Fund, L.L.C., carried interest in Cerberus Strategic Industrial Sidecar Fund, L.P.	See Endnote	N/A			
90.2	Cerberus Strategic Industrial Sidecar Fund, L.P.		No			
90.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$130,895
90.2.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
90.2.3	Promontoria Holding Logistics TopCo B.V.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
90.2.4	Promontoria Logistics 6 B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,522
91	Cerberus RMBS Associates II, Ltd. (GP of Cerberus Strategic Mortgage Opportunities Fund, L.P.)	See Endnote	No			
91.1	Cerberus RMBS Associates II, Ltd., carried interest in Cerberus Strategic Mortgage Opportunities Fund, L.P.	See Endnote	N/A			
91.2	Cerberus Strategic Mortgage Opportunities Fund, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
91.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.2	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
91.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.4	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.5	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.6	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.7	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.8	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.9	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
91.2.10	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.11	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.12	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.13	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.14	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
91.2.15	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.16	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.17	Towd Point Asset Trust 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.18	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.19	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.20	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		None (or less than \$201)
91.2.21	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,699
91.2.22	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.23	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$360
91.2.24	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.25	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
91.2.26	Towd Point Mortgage Funding 2019 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
92	Cerberus Supply Chain GP, L.L.C. (GP of Cerberus Supply Chain Fund, L.P.)	See Endnote	No			
92.1	Cerberus Supply Chain GP, L.L.C., carried interest in Cerberus Supply Chain Fund, L.P.	See Endnote	N/A			
92.2	Cerberus Supply Chain Fund, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
92.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$15,001 - \$50,000
92.2.2	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$15,102,239
92.2.3	CCM Avtech Holdings LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$5,097,242
92.2.4	Energy Transition Minerals Ltd	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$47,778
92.2.5	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$1,248,169
92.2.6	Vivace International Corporation	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$394,557
92.2.7	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$25,000,001 - \$50,000,000	Distributive Share	\$41,064,167
92.2.8	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – CCM Denali Equity Holdings, LP - Warrant	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$19,506,458
92.2.9	Resonant Sciences LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$112,613
92.2.10	Strix Parent, LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
92.2.11	Ansa Biotechnologies, Inc.	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
92.2.12	Federated Wireless, Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
92.2.13	Landmark Structures	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
92.2.14	Lightsynq	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
92.2.15	M1 Support Services, L.P.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
92.2.16	Maybell Quantum Industries Inc.	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
92.2.17	ORAN Development Company LLC	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
92.2.18	Mina Petroleum SPC	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
92.2.19	North Wind USA, Inc.	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
92.2.20	Crestlink Pty Ltd. (f/k/a Kimberly Technology Solutions)	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
92.2.21	Torngat Metals Ltd	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
92.2.22	Lyra Acquisition Holdings, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
92.2.23	US Bank Account #1 (Institution #3) - Cash		N/A	\$500,001 - \$1,000,000		None (or less than \$201)
92.2.24	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$70,421
92.2.25	US Bank Account #1 (Institution #5) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
93	Cerberus Supply Chain Opportunities GP, L.L.C. (GP of Cerberus Supply Chain Opportunities, L.P.)	See Endnote	No			
93.1	Cerberus Supply Chain Opportunities GP, L.L.C., carried interest in Cerberus Supply Chain Opportunities, L.P.	See Endnote	N/A			
93.2	Cerberus Supply Chain Opportunities, L.P.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
93.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$1,001 - \$2,500
93.2.2	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$440,208
93.2.3	Energy Transition Minerals Ltd	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,390
93.2.4	Vivace International Corporation	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,152
93.2.5	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$1,196,931
93.2.6	EOS Energy Enterprises (Gaming Route Operator) - Warrants - Private - CCM Denali Equity Holdings, LP - Warrant	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$568,570
93.2.7	Resonant Sciences LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,103
93.2.8	Strix Parent, LLC	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
93.2.9	Ansa Biotechnologies, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
93.2.10	Landmark Structures	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
93.2.11	Lightsynq	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
93.2.12	M1 Support Services, L.P.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
93.2.13	Maybell Quantum Industries Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
93.2.14	ORAN Development Company LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
93.2.15	Mina Petroleum SPC	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
93.2.16	North Wind USA, Inc.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
93.2.17	Crestlink Pty Ltd. (f/k/a Kimberly Technology Solutions)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
93.2.18	Lyra Acquisition Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
93.2.19	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
93.2.20	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94	CBF Offshore GP Holdings, LLC (Managing Member of Cerberus SWC Levered Opportunities GP, LLC)	See Endnote	No			
94.1	Cerberus SWC Levered Opportunities GP, LLC (GP of Cerberus SWC Levered Loan Opportunities Master Fund, L.P.)		No			
94.2	Cerberus SWC Levered Opportunities GP, carried interest in Cerberus SWC Levered Loan Opportunities Master Fund, L.P.	See Endnote	N/A			
94.3	Cerberus SWC Levered Loan Opportunities Master Fund, L.P.		No			
94.3.1	Appvion, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.2	By Light Professional IT Services LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.3	Cadence Intermediate II LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.4	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.5	Diagnostic Services Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.6	Digital River, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,452
94.3.7	Dura-Supreme, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.8	Eagle Family Foods Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.9	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.10	Gene by Gene Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12	Integrated Advantage Group	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.13	LenderLive Services LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.14	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.15	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.16	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.17	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.18	SEI Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.19	Select Interior Concepts, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.20	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.21	SONIFI Solutions, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.22	Steel Craft Corp of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.23	Strada Services, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.24	Support Services Group, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.25	Treasury – US Treasury Bills	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.26	A&V Holdings Midco, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.27	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.28	Dealer Tire, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.29	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.30	GSC Technologies Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.31	Inteva Products, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.32	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.33	Guardian US Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.34	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.35	Monotype Imaging Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.36	NutriSystem (KNS Acquisition Corp)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.37	Priority Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.38	Propulsion Acquisition, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.39	Sizmek Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.40	SLogic Holding Corp (ShelterLogic Group)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.41	Southern Siding Co	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.42	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.43	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.44	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.45	Tribune Publishing Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.46	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.47	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.48	American Achievement Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$73,866
94.3.49	Aston Acquisition Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.50	Astro Intermediate II, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.51	BridgeTower OpCo, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.52	Cast-Crete Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.53	Coverall Acquisition LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.54	Extreme Reach Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.55	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.56	Guardia LLC – Claims		N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.57	Isola USA Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,085
94.3.58	Jackson Paper Manufacturing Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.59	Siffron Buyer, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.60	Southern Graphics Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.61	Yosemite Intermediate I, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.62	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.63	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.64	MediaNews Group Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.65	Alco Manufacturing Corporation LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.66	May Manufacturing, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.67	Big Sky ReadyWise Acquisition Corporation	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$523
94.3.68	BLST Operating Company, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,233
94.3.69	Bright International, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.70	BWT LLC (Bluewater)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.71	Cascade Environmental, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.72	Earthlink, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.73	Edsco Fasteners LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.74	Encompass Digital Media Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,548
94.3.75	EIS Operating Enterprises, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.76	EverZinc Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.77	FR Arsenal Holdings II Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.78	Halfmoon Buyer, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.79	HealthPro Holdings Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.80	Innovairre Holding Company LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,796
94.3.81	Instant Web LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,215
94.3.82	INW Manufacturing, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.83	Jack Cooper Investments, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.84	Jaguar Parent, Inc	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.85	Mattress Warehouse, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.86	Maple Mountain Enterprises, Inc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,763
94.3.87	Morphe, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$629

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.88	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.89	Pace Industries, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$22,908
94.3.90	Pond Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.91	Outform Group, Inc. (f/k/a Rapid Displays, Inc.)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,353
94.3.92	Screening Acquisition, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.93	SLogic Holding Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,345
94.3.94	SMTC Corporation	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.95	Southern Graphics Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,136
94.3.96	Stanadyne LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.97	Transom Symphony Opco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.98	Travel Nurse Across America, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.99	Truecore Behavioral Solutions, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,891
94.3.10 0	Vacation Rental Pros Property Management, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.10 1	Valor Acquisition Merger Sub Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.10 2	Woodstock Sterile Solutions	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.10 3	Stam REI S.C.A.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,380
94.3.10 4	Associated Materials	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.10 5	Backyard Leisure Intermediate Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.10 6	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.10 7	CB Poly US Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.10 8	Centr, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.10 9	Century Distribution Systems	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11 0	McKissock Investment Holdings, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.11 1	Electronics for Imaging	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.11 2	Emerald EMS	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11 3	Exadel, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11 4	FR Arsenal Holdings II Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11 5	Happ Acquisition, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.11 6	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11 7	Imperative Worldwide, LLC (fka Magnate)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.11 8	Ironform Holding, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.11 9	Legacy Supply Chain Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.12 0	Optiv Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12 1	PMFC Holding, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12 2	Quality Metalcraft, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$23,790
94.3.12 3	School Specialty, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12 4	SSW Intermediary LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.12 5	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.12 6	System Pavers, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12 7	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12 8	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.12 9	TTSI Logistics LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
94.3.13 0	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.13 1	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.13 2	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.13 3	School Specialty, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
94.3.13 4	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
94.3.13 5	US Bank Account #1 (Institution #6) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
95	CBF Offshore GP Holdings, LLC (GP of Cerberus SWC Loan Opportunities Master Fund II, L.P.)	See Endnote	No			
95.1	Cerberus SWC Loan Opportunities II GP, LLC, carried interest in Cerberus SWC Loan Opportunities Master Fund II, L.P.	See Endnote	N/A			
95.2	Cerberus SWC Loan Opportunities Master Fund II, L.P.		No			
95.2.1	American Teleconferencing Services Ltd - Claim		N/A	\$1,001 - \$15,000		None (or less than \$201)
95.2.2	American Teleconferencing Services Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.3	Astro Intermediate II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,122
95.2.4	BridgeTower OpCo, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$553
95.2.5	Cadence Intermediate II LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,213

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
95.2.6	Calcium Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$788
95.2.7	CareerBuilder, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,713
95.2.8	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
95.2.9	Classic Brands LLC – Promissory Note		N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.10	Cotton Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.11	Edsco Fasteners LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$201
95.2.12	Electronics for Imaging	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,253
95.2.13	Encompass Digital Media Inc	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
95.2.14	Bid Deposits/Good Faith Deposits	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.15	Foundation Consumer Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,787
95.2.16	FR Arsenal Holdings II Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$294
95.2.17	FR Arsenal Holdings II Corp.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$964
95.2.18	Gerson Lehrman Group, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.19	GS HVAM Intermediate, LLC (Gold Stars Food Inc.)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,589

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
95.2.20	IntouchCX Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,792
95.2.21	Noramco, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,577
95.2.22	Paramedics Logistics Operating Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$223
95.2.23	PMC Consolidated Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.24	Scantron Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.25	Shrieve Chemical Company, LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,384
95.2.26	Sportech, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
95.2.27	Stam REI S.C.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
95.2.28	Stanadyne LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,387
95.2.29	Steel Craft Corp. of Hartford, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$273
95.2.30	The Segerdahl Corp.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,115
95.2.31	Top Shelf Midco, LLC (fka Edsal)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,046
95.2.32	Transom Symphony Opco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$884
95.2.33	Trio US Holdco Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$373

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
95.2.34	Vander-Bend Manufacturing Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,105
95.2.35	Virtium Holdco LLC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,002
96	CIREP Centre Street II GP, L.L.C. (GP of CIREP Centre Street II, L.P.)	See Endnote	No			
96.1	CIREP Centre Street II GP, L.L.C., carried interest in CIREP Centre Street II, L.P.	See Endnote	N/A			
96.2	CIREP Centre Street II, L.P.		No			
96.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$297,465
96.2.2	UK Bank Account #1 (Deutsche Bank AG London)		No	\$1,001 - \$15,000		None (or less than \$201)
96.2.3	US Bank Account #1 (Institution #3)		N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.4	US Bank Account #1 (Institution #5)		No	\$15,001 - \$50,000		None (or less than \$201)
96.2.5	Velo Bank, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
96.2.6	Kaisa Group Holdings LTD—Corporate Bonds—Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$18,082
96.2.7	26-28 Cottage, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$47,583
96.2.8	37-11 SUB MEZZANINE LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$65,412
96.2.9	11753 Lower Buckeye Property, LLC; Lockhart Property, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,092
96.2.10	JP Morgan Mortgage Trust 2023—HE2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.11	Towd Point HE Trust 2023—1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.12	Towd Point Master Funding Trust 2022—OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.13	Towd Point Master Funding Trust 2022—OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.14	Towd Point Master Funding Trust 2022—PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.15	Towd Point Master Funding Trust 2023—OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.16	Towd Point Master Funding Trust 2023—OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.17	Towd Point Master Funding Trust 2023—OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.18	Towd Point Master Funding Trust 2023—OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.19	Towd Point Master Funding Trust 2023—PM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.20	Towd Point Master Funding Trust 2023—PM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.21	Towd Point Master Funding Trust 2023—PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.22	Towd Point Master Funding Trust 2023—PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.23	Towd Point Master Funding Trust 2023—PM8	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.24	Chase Mortgage Finance Corporation—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.25	JP Morgan Mortgage Trust 2023—HE2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,578
96.2.26	Mill City Mortgage Trust—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$816
96.2.27	RCKT Mortgage Trust 2023—CES1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,007
96.2.28	RCKT Mortgage Trust 2023—CES2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$897
96.2.29	Towd Point HE Trust 2023-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,471
96.2.30	Towd Point Master Trust 2022-4—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.31	Towd Point Master Trust 2023-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.32	Towd Point Master Trust 2023—CE1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.33	Towd Point Master Trust 2023—CE2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.34	Towd Point Master Trust 2024-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.35	Towd Point Master Trust 2024-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.36	Towd Point Master Trust 2024-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.37	Towd Point Master Trust 2024-4—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.38	Towd Point Master Trust 2024-5—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.39	Towd Point Master Trust 2024—CES1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$366
96.2.40	AMSR Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.41	BIG Commercial Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,522
96.2.42	Bellemeade RE LT—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,162
96.2.43	BX Trust—Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$388,951
96.2.44	BX Commerical Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$5,796
96.2.45	BXSC Commercial Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,352
96.2.46	CALI Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,903
96.2.47	Fannie Mae—Connecticut Avenue Securities—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,628
96.2.48	Chase Mortgage Finance Corpora—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$313
96.2.49	Cold Storage Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,804
96.2.50	Credit Suisse Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$8,823
96.2.51	Eagle Re Ltd—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$443

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.52	European Loan Conduit—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,666
96.2.53	FirstKey Master Funding—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.54	GS Mortgage Securities Trust—Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$82,042
96.2.55	Great Wolf Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,137
96.2.56	Hospitality Investors Trust, INC.—Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$287,908
96.2.57	JP Morgan Mortgage Trust 2023—HE2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,191
96.2.58	Last Mile Logistics CMBS UK DA—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$41,774
96.2.59	Mill City Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,507
96.2.60	Pagaya AI Technology in Housin—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,385
96.2.61	RCKT Mortgage Trust 2023—CES1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$363
96.2.62	RCKT Mortgage Trust 2023—CES2—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$388
96.2.63	Radnor Re LTD—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,302
96.2.64	Freddie Mac—Seasoned Credit Risk Transfer Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$690
96.2.65	Freddie Mac—STACR—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,939

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.66	STACR Trust (Freddie Mac)—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$834
96.2.67	Thunder Logistics—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.68	Intown 2022-Stay—Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$163,254
96.2.69	Towd Point HE Trust 2023-1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,524
96.2.70	Towd Point Master Trust 2022-4—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.71	Towd Point Master Trust 2023-1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,090
96.2.72	Towd Point Master Trust 2023—CES1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$705
96.2.73	Towd Point Master Trust 2023—CES2—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$598
96.2.74	Towd Point Master Trust 2024-1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$428
96.2.75	Towd Point Master Trust 2024-2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.76	Towd Point Master Trust 2024-3—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,448
96.2.77	Towd Point Master Trust 2024-4—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.78	Towd Point Master Trust 2024-5—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$728
96.2.79	Towd Point Master Trust 2024-CES1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$379

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.80	UK Logistics—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,908
96.2.81	WMRK Commerical Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$117,214
96.2.82	FirstKey Master Funding—Mortgage Backed Security—Principal Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$483
96.2.83	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,001 - \$15,000		\$5,001 - \$15,000
96.2.84	Towd Point Mortgage Funding 2022—OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.85	Towd Point Mortgage Funding 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
96.2.86	Towd Point Mortgage Funding 2022-PM4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$367
96.2.87	Towd Point Mortgage Funding 2023—OM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$902
96.2.88	Towd Point Mortgage Funding 2023—OM2	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$207
96.2.89	Towd Point Mortgage Funding 2023—OM3	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,046
96.2.90	Towd Point Mortgage Funding 2023—OM4	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,780
96.2.91	Towd Point Mortgage Funding 2023—PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$536
96.2.92	Towd Point Mortgage Funding 2023—PM2	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$31,471
96.2.93	Towd Point Mortgage Funding 2023—PM3	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,458

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.94	Towd Point Mortgage Funding 2023—PM4	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,563
96.2.95	Towd Point Mortgage Funding 2023—PM5	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$835
96.2.96	Towd Point Mortgage Funding 2023—PM6	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,205
96.2.97	Towd Point Mortgage Funding 2023—PM7	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$693
96.2.98	Towd Point Mortgage Funding 2023—PM8	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,200
96.2.99	Promontoria Holding 420 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$10,570
96.2.100	Londinium JV Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$822
96.2.101	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$285
96.2.102	Promontoria Maple Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$21,172
96.2.103	Promontoria (Acer) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,074
96.2.104	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,207
96.2.105	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$15,316
96.2.106	Promontoria Holding 441 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,510
96.2.107	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,689

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.10 8	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.10 9	FK Master Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,419
96.2.11 0	CRE-SKB 2555 Midway JV, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.11 1	CRE-LSG 360 Independence JV, LP	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$38,941
96.2.11 2	CRE-WPL Crosspoint JV, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.11 3	CRE-GS Freedom Circle JV, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$119,228
96.2.11 4	CRE MHC Member, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$24,751
96.2.11 5	CRE-WPL Sky Ranch JV, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$70,692
96.2.11 6	CRE-HCW The Heights JV, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$32,948
96.2.11 7	Multipartamentos 1 FIP	See Endnote	No	None (or less than \$1,001)		None (or less than \$201)
96.2.11 8	Promontoria Bahia SL - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$101,729
96.2.11 9	Promontoria Austria THH B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.12 0	Summer LP Sanctum Prop Trust	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
96.2.12 1	Promontoria MACC RE 2, S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
96.2.12 2	MORE! Self Storage UK1 Limited - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,925
96.2.12 3	BlueGate Boat and RV Storage	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,956
96.2.12 4	CRE-Provender Cold Storage II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$34,645
96.2.12 5	CRE-SFG ISF JV II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,116
96.2.12 6	CRE-JDG Resi Dev JV, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$13,375
96.2.12 7	CRE-GSI Self Storage Development JV II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$40,727
96.2.12 8	Promontoria Holding 422 B.V. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,863
96.2.12 9	Promontoria Holding 422 B.V. - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$92,584
96.2.13 0	SIRE Australia II Holding Trust	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
96.2.13 1	Promontoria Logistics 6 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,102
96.2.13 2	Treasury—US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,063
97	CIREP Centre Street GP, L.L.C. (GP of CIREP Centre Street, L.P.)	See Endnote	No			
97.1	CIREP Centre Street GP, L.L.C., carried interest in CIREP Centre Street, L.P.	See Endnote	N/A			
97.2	CIREP Centre Street, L.P.		No			
97.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$349,669

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.2	UK Bank Account #1 (Deutsche Bank AG London)		No	\$1,001 - \$15,000		None (or less than \$201)
97.2.3	US Bank Account #1 (Institution # 3)		No	\$100,001 - \$250,000		None (or less than \$201)
97.2.4	US Bank Account #1 (Institution #5)		No	\$50,001 - \$100,000		None (or less than \$201)
97.2.5	Nelnet Student Loan Trust—Asset Backed Security—Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.6	Towd Point Asset Trust 2021-SL1—Asset Backed Security—Student Loan	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,130
97.2.7	CCF Holdings S.A.S.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
97.2.8	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$853
97.2.9	KAISA GROUP HOLDINGS LTD—Corporate Bonds—Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,982
97.2.10	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.11	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.12	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.13	Towd Point Master Funding Trust 2021-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.14	Towd Point Master Funding Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.15	Freddie Mac—Seasoned Credit Risk Transfer Trust—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.16	Towd Point Master Trust 2021-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$407
97.2.17	Towd Point Master Trust 2021-SJ2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$378
97.2.18	Towd Point Master Trust 2022-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$578
97.2.19	Towd Point Master Trust 2022-2—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$504
97.2.20	Towd Point Master Trust 2022-3—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$551
97.2.21	Towd Point Master Trust 2022-4—Mortgage Backed Security—Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,334
97.2.22	Towd Point Master Trust 2023-1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.23	Towd Point Master Trust 2023-CES1—Mortgage Backed Security—Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.24	AMSR Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$543
97.2.25	BIG Commerical Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$6,025
97.2.26	BX TRUST—Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$38,033
97.2.27	Cascade Funding Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.28	Chase Mortgage Finance Corpora—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.29	Citigroup Mortgage Loan Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.30	Colony American Finance LTD—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.31	Extended Stay America Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,696
97.2.32	Fannie Mae-Connecticut Avenue Securities—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,026
97.2.33	FirstKey Master Funding—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.34	Freddie Mac— Seasoned Credit Risk Transfer Trust —Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,976
97.2.35	Freddie Mac—STACR—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,932
97.2.36	GS Mortgage Securities Trust—Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$43,608
97.2.37	Home Partners of America Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,665
97.2.38	HONO Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$517
97.2.39	Mill City Mortgage Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.40	New Residential Mortgage Loan Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,231
97.2.41	Progress Residential Master Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$902
97.2.42	Progress Residential Trust —Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$699
97.2.43	Seasoned Credit Risk Transfer Trust (Freddie Mac)—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,517

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.44	STAR 2022-SFR3 Trust—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$790
97.2.45	Star Trust—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.46	Starvest Emerging Markets CBO—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$808
97.2.47	Towd Point Master Trust 2021-1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,026
97.2.48	Towd Point Master Trust 2021-SJ2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,405
97.2.49	Towd Point Master Trust 2022-1—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$565
97.2.50	Towd Point Master Trust 2022-2—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$521
97.2.51	Towd Point Master Trust 2022-3—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
97.2.52	Towd Point Master Trust 2022-4—Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$654
97.2.53	Towd Point Master Trust 2023-1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.54	Towd Point Master Trust 2023-CES1—Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$210
97.2.55	Tricon Residential – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$347
97.2.56	FirstKey Master Funding 2021-A—Mortgage Backed Security—Principal Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$475
97.2.57	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$100,001 - \$250,000		\$5,001 - \$15,000

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.58	Towd Point Master Funding Trust 2023—OM1	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$748
97.2.59	Towd Point Master Funding Trust 2023—PM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$441
97.2.60	Pontifex Bridge Financing B.V.,	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$512
97.2.61	Londinium JV Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$633
97.2.62	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$351
97.2.63	Barossa Asset Purchaser SARL - UK Residential Mortgage and MBS Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
97.2.64	Promontoria Maple Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,281
97.2.65	Promontoria Modelo, S.A. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,775
97.2.66	Promontoria Holding 446 B.V. - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$11,778
97.2.67	Promontoria Sky Designated Activity Company - European NPL Business	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,649
97.2.68	Promontoria Holding 425 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,068
97.2.69	HCI Victoria LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,088
97.2.70	FK Master Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
97.2.71	CRE - PBV 642 Quarry JV, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$26,398

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.72	HCI-CRE Silverplate JV LP	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
97.2.73	Cavalier Acquisition JV LP	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,440
97.2.74	Promontoria Cubic Ltd. - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
97.2.75	CRE-GS South Fulton, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$13,417
97.2.76	8000 Tartak Street JV LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$52,901
97.2.77	CRE-WPL Estrella JV, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$117,713
97.2.78	Aldgate Hotel Bidco Limited - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$9,678
97.2.79	Promontoria Austria THH B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
97.2.80	Promontoria Hurlingham Limited - European Real Estate Business	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
97.2.81	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
97.2.82	C8 Investment Fund - Fondo Comune di Investimento Alternativo Immobiliare Riservato - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
97.2.83	Spring LP Mid Trust	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$39,130
97.2.84	Promontoria Battersea Limited - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
97.2.85	CRE-WPL Sky Ranch JV, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$54,361

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.86	CRE-LPG PR Industrial JV, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$28,448
97.2.87	CRE Southwest 4 Pack, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$21,003
97.2.88	Tenet Equity Holdings LP	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$103,893
97.2.89	CRE-GS Tomoka Village South JV, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$25,416
97.2.90	BlueGate Boat and RV Storage	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$672
97.2.91	CRE-GSI Self Storage JV, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$42,533
97.2.92	CRE-GSI Self Storage Development JV, LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$79,271
97.2.93	CRE-GSI Self Storage Development JV II, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$31,317
97.2.94	CRE-SFG ISF JV, LLC	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$62,943
97.2.95	CRE-OSI Outdoor Storage JV, LLC	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$122,059
97.2.96	CRE-KL Resi JV, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$15,938
97.2.97	CRE-Provender Cold Storage, LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$100,824
97.2.98	SIRE Australia Holding Trust	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$1,188
97.2.99	Promontoria Holding Logistics TopCo B.V. - European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$14,582

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
97.2.10 0	Promontoria Holding Logistics TopCo B.V. - European Real Estate Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
97.2.10 1	Promontoria Logistics 6 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,284
97.2.10 2	Treasury—US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$16
98	Cerberus RMBS Associates III, L.L.C. (GP of Sevetti Fund LP)	See Endnote	No			
98.1	Cerberus RMBS Associates III, L.L.C., carried interest in Sevetti Fund LP	See Endnote	N/A			
98.2	Sevetti Fund LP		No			
98.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$6,219,127
98.2.2	Carvana Auto Receivables Trust - Asset Backed Security – Auto Loan	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$73,594
98.2.3	Cascade Funding Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$517
98.2.4	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
98.2.5	US Bank Account #1 (Institution #3) - Cash		N/A	\$50,001 - \$100,000		None (or less than \$201)
98.2.6	US Bank Account #1 (Institution #5) - Cash		N/A	\$100,001 - \$250,000		None (or less than \$201)
98.2.7	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$622,030
98.2.8	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
98.2.9	Chase Mortgage Finance Corpora – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,941

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.10	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,879
98.2.11	Colony American Finance LTD. – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$801
98.2.12	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$133,122
98.2.13	Colony American Finance LTD. – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$801
98.2.14	First Key Homes	See Endnote	N/A	\$25,000,001 - \$50,000,000	Distributive Share	\$11,408,414
98.2.15	CRM Loans Trust 2024-OM2	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$62,505
98.2.16	CRM Loans Trust 2024-OM5	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
98.2.17	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$5,559
98.2.18	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$6,785
98.2.19	CRM Loans Trust 2025-OM1	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
98.2.20	CRM Loans Trust 2024-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.21	CRM Loans Trust 2024-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.22	CRM Loans Trust 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.23	CRM Loans Trust 2024-OM7 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.24	Nelnet Student Loan Trust - Asset Backed Security – Student Loan	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.25	Towd Point Asset Trust 2018-SL1 - Asset Backed Security – Student Loan	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,347
98.2.26	Towd Point Auto Trust 2024-A1 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$149,378
98.2.27	Towd Point Auto Trust 2024-A3 - Asset Backed Security – Auto Whole Loan	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$21,790
98.2.28	Spring EQ, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.29	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$20,543
98.2.30	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,034
98.2.31	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$95,760
98.2.32	Towd Point Mortgage Funding 2024 – Granite 7 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$9,514
98.2.33	First Key Homes	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$1,456,559
98.2.34	Spiritus Capital LP	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$108,542
98.2.35	Towd Point Asset Trust 2018-SL1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.36	Towd Point Master Funding Trust 2020-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.37	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.38	Towd Point Master Funding Trust 2021-PM1 SL	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
98.2.39	Towd Point Master Funding Trust 2021-PM6 Citi	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.40	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.41	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.42	Towd Point Master Trust 2017-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.43	Towd Point Master Trust 2017-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.44	Towd Point Master Trust 2017-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.45	Towd Point Master Trust 2017-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.46	Towd Point Master Trust 2017-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.47	Towd Point Master Trust 2018-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.48	Towd Point Master Trust 2018-2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.49	Towd Point Master Trust 2018-3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.50	Towd Point Master Trust 2018-4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.51	Towd Point Master Trust 2018-5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.52	Towd Point Master Trust 2018-6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.53	Towd Point Master Trust 2021-SJ2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.54	Towd Point Master Trust 2022-SJ1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$355
98.2.55	Towd Point Revolving Trust 2023-B	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.56	Indymac Index Mortgage Loan Trust – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$368
98.2.57	WaMu Mortgage Pass-Through Certificates – Mortgage Backed Security – Credit Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.58	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$680
98.2.59	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$230
98.2.60	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,206
98.2.61	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$78,913
98.2.62	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,472
98.2.63	Towd Point Master Trust 2015-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$823
98.2.64	Towd Point Master Trust 2015-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,533

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.65	Towd Point Master Trust 2015-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,634
98.2.66	Towd Point Master Trust 2015-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,037
98.2.67	Towd Point Master Trust 2015-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,550
98.2.68	Towd Point Master Trust 2015-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,271
98.2.69	Towd Point Master Trust 2016-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,572
98.2.70	Towd Point Master Trust 2016-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,486
98.2.71	Towd Point Master Trust 2016-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,005
98.2.72	Towd Point Master Trust 2016-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,868
98.2.73	Towd Point Master Trust 2016-5– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,802
98.2.74	Towd Point Master Trust 2017-1– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,502
98.2.75	Towd Point Master Trust 2017-2– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,782
98.2.76	Towd Point Master Trust 2017-3– Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,154
98.2.77	Towd Point Master Trust 2017-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,470
98.2.78	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,490

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.79	Towd Point Master Trust 2018-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,887
98.2.80	Towd Point Master Trust 2018-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,601
98.2.81	Towd Point Master Trust 2018-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,209
98.2.82	Towd Point Master Trust 2018-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,016
98.2.83	Towd Point Master Trust 2018-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,832
98.2.84	Towd Point Master Trust 2018-6 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,448
98.2.85	Towd Point Master Trust 2019-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,697
98.2.86	Towd Point Master Trust 2019-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,959
98.2.87	Towd Point Master Trust 2019-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,526
98.2.88	Towd Point Master Trust 2019-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,150
98.2.89	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$226
98.2.90	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$527
98.2.91	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
98.2.92	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$14,313

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.93	Towd Point Master Trust 2020-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,414
98.2.94	Towd Point Master Trust 2020-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,095
98.2.95	Towd Point Master Trust 2020-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$38,854
98.2.96	Towd Point Master Trust 2020-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,198
98.2.97	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,545
98.2.98	Towd Point Master Trust 2021-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,456
98.2.99	Towd Point Master Trust 2021-R1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,193
98.2.100	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,849
98.2.101	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$16,172
98.2.102	Towd Point Master Trust 2022-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,947
98.2.103	Towd Point Master Trust 2022-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,097
98.2.104	Towd Point Master Trust 2022-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$917
98.2.105	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,959
98.2.106	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.10 7	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.10 8	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.10 9	FK Master Holdings, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$34,420
98.2.11 0	CRM Loans Trust 2024-OM2	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$110,487
98.2.11 1	FirstKey Master Funding 2021-A – Mortgage Backed Security – Principal Only	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,551
98.2.11 2	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$259,757
98.2.11 3	Home Partners Of America Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$19,816
98.2.11 4	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$12,224
98.2.11 5	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$1,000,001 - \$5,000,000		\$100,001 - \$1,000,000
98.2.11 6	New Residential Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$47,374
98.2.11 7	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,953
98.2.11 8	Progress Residential Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,927
98.2.11 9	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
98.2.12 0	Towd Point Mortgage Funding 2024 – Granite 7 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.12 1	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$6,773
98.2.12 2	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$55,291
98.2.12 3	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$34,088
98.2.12 4	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,845
98.2.12 5	Radnor Re LTD. – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$750
98.2.12 6	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,786
98.2.12 7	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,001
98.2.12 8	Cerberus Global Residential Mortgage Opportunity Fund, L.P. – economic participation rights	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$102,252
98.2.12 9	Starvest Emerging Markets CBO – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,970
98.2.13 0	Stratton Mortgage Funding PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,046
98.2.13 1	Towd Point HE Trust 2021-HE1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$36,847
98.2.13 2	Towd Point Master Trust 2016-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$10,775
98.2.13 3	Towd Point Master Trust 2016-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$37,777
98.2.13 4	Towd Point Master Trust 2016-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$24,138

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.13 5	Towd Point Master Trust 2016-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,183
98.2.13 6	Towd Point Master Trust 2016-5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,789
98.2.13 7	Towd Point Master Trust 2017-1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$81,507
98.2.13 8	Towd Point Master Trust 2017-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,435
98.2.13 9	Towd Point Master Trust 2017-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$15,778
98.2.14 0	Towd Point Master Trust 2017-4 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$66,706
98.2.14 1	Towd Point Master Trust 2017-5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$14,657
98.2.14 2	Towd Point Master Trust 2017-6 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$150,611
98.2.14 3	Towd Point Master Trust 2017-FRE2 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
98.2.14 4	Towd Point Master Trust 2018-1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$37,743
98.2.14 5	Towd Point Master Trust 2018-2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$77,675
98.2.14 6	Towd Point Master Trust 2018-3 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$30,887
98.2.14 7	Towd Point Master Trust 2018-4 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,383
98.2.14 8	Towd Point Master Trust 2018-5 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$33,424

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.14 9	Towd Point Master Trust 2018-6 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$52,736
98.2.15 0	Towd Point Master Trust 2019-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$29,982
98.2.15 1	Towd Point Master Trust 2019-2 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$90,912
98.2.15 2	Towd Point Master Trust 2019-3 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$136,805
98.2.15 3	Towd Point Master Trust 2019-4 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$297,127
98.2.15 4	Towd Point Master Trust 2019-HY1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$234
98.2.15 5	Towd Point Master Trust 2019-HY2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,039
98.2.15 6	Towd Point Master Trust 2019-HY3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,076
98.2.15 7	Towd Point Master Trust 2019-MH1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$36,675
98.2.15 8	Towd Point Master Trust 2020-1 – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$21,317
98.2.15 9	Towd Point Master Trust 2020-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$14,091
98.2.16 0	Towd Point Master Trust 2020-3 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$71,427
98.2.16 1	Towd Point Master Trust 2020-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$17,758
98.2.16 2	Towd Point Master Trust 2020-MH1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$5,466

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.16 3	Towd Point Master Trust 2021-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$10,242
98.2.16 4	Towd Point Master Trust 2021-R1 – Mortgage Backed Security	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$162,308
98.2.16 5	Towd Point Master Trust 2021-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
98.2.16 6	Towd Point Master Trust 2021-SJ2 – Mortgage Backed Security	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$58,837
98.2.16 7	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,792
98.2.16 8	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,220
98.2.16 9	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$822
98.2.17 0	Towd Point Master Trust 2022-EBO1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,382
98.2.17 1	Towd Point Master Trust 2022-SJ1 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,156
98.2.17 2	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$517
98.2.17 3	Towd Point Master Funding Trust 2017-FRE1 DC	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,140
98.2.17 4	Towd Point Master Funding Trust 2017-PM18	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
98.2.17 5	Towd Point Master Funding Trust 2018-PM14	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$367
98.2.17 6	Towd Point Master Funding Trust 2020-PM5	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,070

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
98.2.17 7	Towd Point Master Funding Trust 2021-PM1	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$80,912
98.2.17 8	Towd Point Master Funding Trust 2021-SUBI PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
98.2.17 9	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$27,509
98.2.18 0	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$181,760
98.2.18 1	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,416
99	SFR CM GP, L.L.C. (GP of SFR CM, L.P.)	See Endnote	No			
99.1	SFR CM GP, L.L.C., incentive allocation in SFR CM, L.P.	See Endnote	N/A			
99.2	SFR CM, L.P.		No			
99.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,061
99.2.2	US Bank Account #1 (Institution #4) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
99.2.3	US Bank Account #1 (Institution #7) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
99.2.4	First Key Homes	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,768
99.2.5	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,614
99.2.6	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
99.2.7	First Key Homes	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$29,509

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
100	SFR Delos GP, L.L.C. (GP of SFR Delos Partners, L.P.)	See Endnote	No			
100.1	SFR Delos GP, L.L.C., incentive allocation in SFR Delos Partners, L.P.	See Endnote	N/A			
100.2	SFR Delos Partners, L.P.		No			
100.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$423,338
100.2.2	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
100.2.3	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$1,970,415
100.2.4	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
100.2.5	First Key Homes	See Endnote	N/A	\$5,000,001 - \$25,000,000	Distributive Share	\$3,590,254
101	Feinberg Family GP, L.P. (Managing Member of Partridge Hill Overseas Management, L.P.)	See Endnote	No			
101.1	Partridge Hill Overseas Management, L.P. (GP of Styx International, Ltd.)		No			
101.2	Partridge Hill Overseas Management, L.L.C., incentive fee from Styx International, Ltd.		N/A			
101.3	Styx International, Ltd.		No			
101.3.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$64,824
101.3.2	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		\$201 - \$1,000
101.3.3	HD Holdings II Limited	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
101.3.4	HSBC US Government Money Market Fund (HGIXX)		Yes	\$500,001 - \$1,000,000		\$50,001 - \$100,000
101.3.5	UK Bank Account #1 (Institution #2) - Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
101.3.6	US Bank Account #1 (Institution #3) - Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
101.3.7	US Bank Account #1 (Institution #5) - Cash		N/A	\$250,001 - \$500,000		None (or less than \$201)
102	Cerberus Institutional Associates AN, L.L.C. (GP of Cerberus AN Master Fund, L.P.)	See Endnote	No			
102.1	Cerberus Institutional Associates AN, L.L.C., incentive allocation , Carried Interest in Cerberus AN Master Fund, L.P.	See Endnote	N/A			
102.2	Cerberus AN Master Fund, L.P.		No			
102.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$399,386
102.2.2	UK Bank Account #1 (Deutsche Bank AG London) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.3	US Bank Account #1 (Institution #3) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.4	US Bank Account #1 (Institution #5) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.5	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.6	Bright Bidco B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.7	Covis Finco S.A.R.L	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.8	ETC Global Group LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$28,852
102.2.9	Pacino Power International S.L.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
102.2.1 0	Tru Taj LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 1	Intelsat Luxembourg SA	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,086
102.2.1 2	Libbey Glass Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 3	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 4	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,058
102.2.1 5	Neiman Marcus Group Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 6	TPC Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,830
102.2.1 7	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.1 8	Cerberus Imagine US LLC	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$10,468
102.2.1 9	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$81,803
102.2.2 0	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$54,549
102.2.2 1	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$274

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.2 2	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.2 3	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.2 4	Frontier Communications Parent Inc.	See Endnote	N/A	\$250,001 - \$500,000	Distributive Share	\$137,832
102.2.2 5	KAISA GROUP HOLDINGS LTD - Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.2 6	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,058
102.2.2 7	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.2 8	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$135,294
102.2.2 9	Mallinckrodt International Finance S.A - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$506
102.2.3 0	NORTHWEST FIBER LLC/NORT - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.3 1	Romark Biosciences S.à.r.l. LLC - Corporate Bonds – US	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
102.2.3 2	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,031
102.2.3 3	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$509
102.2.3 4	Ligado Networks LLC	See Endnote	N/A	\$100,001 - \$250,000	Distributive Share	\$40,378
102.2.3 5	ETC Global Group LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.3 6	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,741
102.2.3 7	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$464
102.2.3 8	FIDC Nao-Padronizados Pearl	See Endnote	Yes	\$15,001 - \$50,000		None (or less than \$201)
102.2.3 9	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$15,001 - \$50,000		\$15,001 - \$50,000
102.2.4 0	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$14,437
102.2.4 1	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.4 2	Officine CST S.p.A.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
102.2.4 3	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.4 4	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.4 5	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.4 6	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.4 7	Promontoria Holding 236 B.V. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.4 8	Promontoria Brew Ltd. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$409
102.2.4 9	Promontoria Holding 227 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.5 0	Iside SPE S.r.l. / CR Firenze Real Estate S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.5 1	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.5 2	Promontoria (Pine) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.5 3	Oniro SPV S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.5 4	Promontoria (Redwood) Designated Activity Company – European NPL Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
102.2.5 5	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
102.2.5 6	Promontoria Big Ben Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.5 7	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$3,289
102.2.5 8	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.5 9	Republic Of Argentina – Sovereign Debt – ARGENT 0 3/4 07/09/30, ARGENT 1 07/09/29		N/A	None (or less than \$1,001)	Distributive Share	\$1,319
102.2.6 0	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$906
102.2.6 1	Hamburg Commercial Bank AG	See Endnote	N/A	\$500,001 - \$1,000,000	Distributive Share	\$4,877
102.2.6 2	Comscore Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,235
102.2.6 3	Yak Access LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.6 4	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
102.2.6 5	FullBeauty Brands Holding Corp.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.6 6	Guitar Center, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.6 7	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.6 8	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.6 9	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$209
102.2.7 0	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.7 1	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.7 2	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.7 3	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.7 4	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
102.2.7 5	Promontoria Manzana, S.A.- European Real Estate Business	See Endnote	N/A	\$250,001 - \$500,000		None (or less than \$201)
102.2.7 6	C7 Investment Fund - European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
102.2.7 7	Promontoria Challenger I S.A. - European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.7 8	Promontoria Marina, S.L.U. / Grupo Inmoglaciar, S.L. - European Real Estate Business	See Endnote	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
102.2.7 9	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$417
102.2.8 0	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 1	ANASTASIA PARENT, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 2	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 3	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 4	Azurity Pharmaceuticals Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 5	Bright Bidco BV (Lumileds)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 6	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 7	Carriage Purchaser Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 8	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.8 9	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.9 0	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.9 1	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.9 2	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.9 3	FBB Holdings III, Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,852
102.2.9 4	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.9 5	GRAND CIRCLE CORPORATION	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,361
102.2.9 6	Groupe Solmax Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.9 7	Grupo Sports World, SAB de CV	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.9 8	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.9 9	Hexion Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 00	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 01	The Imagine Group, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,629
102.2.1 02	Interserv Group Holdings Limited	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$7,316
102.2.1 03	IQOR US Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 04	Isagenix International LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
102.2.1 05	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.1 06	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,048
102.2.1 07	K&N Parent, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 08	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 09	Laces Group (DECOLIN INC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 10	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 11	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 12	LSCS Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 13	LTI Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 14	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 15	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$905
102.2.1 16	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 17	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 18	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 19	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.1 20	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 21	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 22	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 23	Packaging Coordinators Midco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 24	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 25	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 26	Redstone Holdco 2 LP (RSA Security)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 27	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 28	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 29	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 30	SPX Flow Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 31	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 32	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 33	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,362

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
102.2.1 34	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 35	Titan Acquisition Co. New Zeland Ltd (Trade ME)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 36	Ulterra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
102.2.1 37	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
103	SF GP Holdings, L.L.C. (GP of Cerberus Global NPL Fund II, L.P.)	See Endnote	No			
103.1	Cerberus Global NPL Associates II, L.P., carried interest in Cerberus Global NPL Fund II, L.P.	See Endnote	N/A			
103.2	Cerberus Global NPL Fund II, L.P.		No			
103.2.1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
103.2.2	Towd Point Mortgage Funding 2024 – Granite 7 plc	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,275
103.2.3	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
103.2.4	US Bank Account #2 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
103.2.5	CRE-HCW The Heights JV, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$292
103.2.6	Promontoria Holding 420 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$30
103.2.7	Londinium JV Ltd – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
103.2.8	Promontoria Boreal DAC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$344
103.2.9	Velo Bank, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
103.2.1 0	Orange European Holdings B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$559
103.2.1 1	Promontoria Holding 456 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
103.2.1 2	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
103.2.1 3	Promontoria Maple Designated Activity Company- European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$627
103.2.1 4	Promontoria (Acer) Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,086
103.2.1 5	Promontoria Holding 446 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$453
103.2.1 6	Promontoria Holding 441 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$226
103.2.1 7	Iberia Inversiones II Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,072
103.2.1 8	Promontoria Holding 206 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
103.2.1 9	Towd Point Mortgage Funding 2024 – Granite 7 plc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$347
103.2.2 0	Goswami Infratech Private Limited – Non-Convertible Debenture	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,401
103.2.2 1	Promontoria Yuma Investments LDC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
103.2.2 2	Twin Star Holdings Ltd.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,979
103.2.2 3	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,000,001 - \$5,000,000	Distributive Share	\$16,027,989
104	Cerberus Real Estate GP VI, L.L.C. (GP of Cerberus Institutional Real Estate Partners VI, L.P.)	See Endnote	No			
104.1	Cerberus Real Estate GP VI, L.L.C., carried interest in Cerberus Institutional Real Estate Partners VI, L.P.	See Endnote	N/A			
104.2	Cerberus Institutional Real Estate Partners VI, L.P.		No			
104.2.1	CRE-SKB 2555 Midway JV, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.2	26-28 Cottage, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$944
104.2.3	CRE-LSG 360 Independence JV, LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$783
104.2.4	37-11 SUB MEZZANINE LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,893
104.2.5	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.6	Auburn Securities PLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.7	Auburn Securities PLC – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$299
104.2.8	Bellemeade Re LT – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.9	BIG Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$372

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.1 0	BlueGate Boat and RV Storage	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$556
104.2.1 1	BX Commercial Mortgage Trust 2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 2	BX Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,474
104.2.1 3	BXSC Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$564
104.2.1 4	CALI Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$216
104.2.1 5	Chase Mortgage Finance Corporation – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 6	Chase Mortgage Finance Corporation – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 7	Cold Storage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 8	CRM1 2024-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 9	CRM1 2024-OM2	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.2 0	CRM1 2024-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.2 1	CRM1 2024-OM3	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$352
104.2.2 2	CRM1 2024-OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.2 3	CRM1 2024-OM4	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.2 4	CRM1 2024-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.2 5	CRM1 2024-OM5	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.2 6	CRM1 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.2 7	CRM1 2024-OM6 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.2 8	CRM1 2024-OM7 EQ	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.2 9	CRM1 2024-OM7 EQ	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.3 0	CRM1 2025-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 1	CRE-WPL Crosspoint JV, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.3 2	Eagle Re Ltd – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 3	European Loan Conduit – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 4	Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 5	FK Master Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 6	FirstKey Master Funding 2021-A A2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 7	FirstKey Master Funding 2021-A A2 – Mortgage Backed Security – Principal Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.3 8	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.3 9	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.4 0	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.4 1	CRE-GS Freedom Circle JV, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,488
104.2.4 2	CRE-GSI Self Storage Development JV II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$414
104.2.4 3	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.4 4	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,272
104.2.4 5	Hospitality Investors Trust, Inc. – Mortgage Backed Security	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,856
104.2.4 6	CRE-HCW The Heights JV, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$803
104.2.4 7	Intown 2022-Stay – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$353
104.2.4 8	Promontoria Holding 422 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$290
104.2.4 9	CRE-SFG ISF JV II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$393
104.2.5 0	CRE-JDG Resi Dev JV, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$424
104.2.5 1	JP Morgan Mortgage Trust 2023-HE2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.5 2	JP Morgan Mortgage Trust 2023-HE2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.5 3	JP Morgan Mortgage Trust 2023-HE2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.5 4	Kaisa Group Holdings LTD - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$598
104.2.5 5	Last Mile Logistics CMBS UK DA – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$976
104.2.5 6	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.5 7	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.5 8	CRE MHC Member, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$716
104.2.5 9	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
104.2.6 0	Pagaya AI Technology in Housin – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.6 1	11753 Lower Buckeye Property, LLC; Lockhart Property, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$842
104.2.6 2	Promontoria Bahia SL	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$350
104.2.6 3	Promontoria Bahia SL - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$318
104.2.6 4	Londinium JV Ltd - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.6 5	Multipartamentos 1 FIP	See Endnote	No	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.6 6	Promontoria Brew Ltd - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.6 7	Velo Bank, S.A.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.6 8	Promontoria Austria THH B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.6 9	Promontoria Holding 422 B.V. - European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$719
104.2.7 0	Towd Point Mortgage Funding 2024 – Granite 7 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.7 1	Towd Point Mortgage Funding 2024—Granite 7 plc— Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$640
104.2.7 2	Summer LP Sanctum Prop Trust	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.7 3	Promontoria MACC RE 2, S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.7 4	Promontoria Maple Designated Activity Company - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$235
104.2.7 5	Promontoria (Acer) Designated Activity Company - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$252
104.2.7 6	Promontoria Modelo, S.A. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.7 7	Promontoria Holding 446 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.7 8	Promontoria Holding 441 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.7 9	MORE! Self Storage UK1 Limited - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.8 0	Promontoria Holding 425 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 1	Promontoria Holding 406 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 2	CRE-Provender Cold Storage II, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$688
104.2.8 3	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 4	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 5	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 6	RCKT Mortgage Trust 2023-CES2 – Mortgage Backed Security– Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 7	RCKT Mortgage Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 8	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.8 9	RCKT Mortgage Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.9 0	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.9 1	RCKT Mortgage Trust 2024-CES3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.9 2	RCKT Mortgage Trust 2024-CES5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.9 3	RCKT Mortgage Trust 2024-CES5 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.9 4	SIRE Australia II Holding Trust	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.9 5	Promontoria Logistics 6 B.V. - European Real Estate Business.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$300
104.2.9 6	CRE-WPL Sky Ranch JV, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$719
104.2.9 7	Spring EQ, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.9 8	Spiritus Capital LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$266
104.2.9 9	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 00	Thunder Logistics – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 01	Towd Point HE Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 02	Towd Point HE Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 03	Towd Point HE Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 04	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 05	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 06	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 07	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.1 08	Towd Point Master Funding Trust 2022-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 09	Towd Point Master Funding Trust 2022-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 10	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 11	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 12	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 13	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 14	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 15	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 16	Towd Point Master Funding Trust 2023-OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 17	Towd Point Master Funding Trust 2023-OM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 18	Towd Point Master Funding Trust 2023-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 19	Towd Point Master Funding Trust 2023-OM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 20	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 21	Towd Point Master Funding Trust 2023-OM6	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$206

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.1 22	Towd Point Master Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 23	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 24	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$771
104.2.1 25	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 26	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$379
104.2.1 27	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 28	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$822
104.2.1 29	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 30	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 31	Towd Point Master Funding Trust 2023-PM6	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 32	Towd Point Master Funding Trust 2023-PM7	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 33	Towd Point Master Funding Trust 2023-PM8	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 34	Towd Point Master Funding Trust 2023-PM8	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 35	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.1 36	Towd Point Master Funding Trust 2024-OM1	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$299
104.2.1 37	Towd Point Master Funding Trust 2024-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 38	Towd Point Master Funding Trust 2024-PM1	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 39	Towd Point Master Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 40	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 41	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 42	Towd Point Master Trust 2023-CES1– Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 43	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 44	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 45	Towd Point Master Trust 2024-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 46	Towd Point Master Trust 2024-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 47	Towd Point Master Trust 2024-2 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 48	Towd Point Master Trust 2024-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 49	Towd Point Master Trust 2024-3 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
104.2.1 50	Towd Point Master Trust 2024-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 51	Towd Point Master Trust 2024-4 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 52	Towd Point Master Trust 2024-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 53	Towd Point Master Trust 2024-5 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 54	Towd Point Master Trust 2024-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 55	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 56	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 57	UK Logistics – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$385
104.2.1 58	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
104.2.1 59	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 60	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 61	US Bank Account #1 (Institution #6) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
104.2.1 62	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$4,586
105	Cerberus MG GP, LLC (GP of Cerberus MG Fund, L.P.)	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.1	Cerberus MG GP, LLC, carried interest in Cerberus MG Fund, L.P.	See Endnote	N/A			
105.2	Cerberus MG Fund, L.P.		No			
105.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2	UK Bank Account #1 (Institution #2) - Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3	US Bank Account #1 (Institution #3) - Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4	US Bank Account #2 (Institution #5) - Cash		N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8	Towd Point Mortgage Funding 2024 – Granite 7 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 0	Abra Group Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 1	Pacino Power International S.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 2	CCF Holdings S.A.S.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 3	Team Tankers International Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.1 4	Tier 1 Group, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 5	Commerzbank AG	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 6	Deutsche Bank AG	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 7	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 8	Albertsons Companies, Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 9	Keane Investor Holdings, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 0	Resonant Sciences LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 1	Vivace International Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 2	Kaisa Group Holdings Ltd - Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 3	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 4	Altice France SA - Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 5	Coruripe Netherlands Bv - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 6	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 7	Total Play Telecomunicaciones, S.A.P.I. de C.V. - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.2 8	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.2 9	Ligado Networks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 0	Hastings Borrower Warehouse Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 1	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 2	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 3	FIDC Nao-Padronizados Pearl	See Endnote	Yes	None (or less than \$1,001)		None (or less than \$201)
105.2.3 4	Cerberus Cloud Del Holdings, L.L.C. – Internal Promissory Note in connection with commitment to invest in Red River Technology LLC		N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 5	Towd Point Mortgage Funding 2021 – Hastings 1 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 6	Towd Point Mortgage Funding 2019 – Auburn 13 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 7	Towd Point Mortgage Funding 2019 – Granite 4 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 8	Towd Point Mortgage Funding 2020 – Auburn 14 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.3 9	Towd Point Mortgage Funding 2021 – Hastings 1 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 0	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 1	Towd Point Mortgage Funding 2024 – Granite 6 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.4 2	Towd Point Mortgage Funding 2024 – Granite 7 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 3	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
105.2.4 4	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 5	Alto Maipo SpA – Note – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 6	A.C.N. 603 303 126 Pty Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 7	Officine CST S.p.A.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 8	Pontifex Bridge Financing B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.4 9	Gescobro Collection Services, S.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 0	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 1	Danubio S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 2	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 3	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 4	Iberia Inversiones II Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 5	Promontoria Holding 236 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.5 6	Promontoria Holding 308 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 7	Promontoria Holding 210 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 8	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.5 9	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 0	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 1	Londinium JV Ltd – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 2	Promontoria Beech Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 3	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 4	Promontoria Holding 227 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 5	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 6	Iside SPE S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 7	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 8	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.6 9	Promontoria Jaipur Holdings, S.L.U. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.7 0	Barossa Asset Purchaser SARL - UK Residential Mortgage and MBS Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 1	Promontoria Holding 250 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 2	Promontoria Maple Designated Activity Company	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 3	Promontoria (Acer) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 4	Promontoria Mars Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 5	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 6	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 7	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 8	Promontoria (Pine) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.7 9	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 0	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 1	Promontoria Holding 441 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 2	Oniro SPV S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 3	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.8 4	Promontoria (Redwood) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 5	Lady Moon SPV S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 6	Iside SPE S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 7	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 8	Promontoria Snow Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.8 9	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 0	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 1	Promontoria Yuma Investments LDC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 2	Promontoria Big Ben Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 3	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 4	Cerberus NDX LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 5	Cerberus Ligado Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 6	Alzheimer’s Research & Treatment Center LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 7	Closure Systems International Group Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.9 8	Red River Technology LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.9 9	Colt Parent Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 00	Cerberus Concord Aggregator, L.P.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 01	Cerberus NDX LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 02	3Z Brands	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 03	Sparta Aggregator L.P.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 04	Strix Parent, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 05	Landmark Structures	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 06	Cyanco Holding Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 07	Electrical Components International, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 08	Hamburg Commercial Bank AG	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 09	Staples Solutions B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 10	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 11	Promontoria Manzana, S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.1 12	C7 Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 13	Promontoria Challenger I S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 14	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 15	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 16	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 17	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 18	Promontoria MACC Marina S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 19	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 20	PRMT Sertorius, S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 21	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 22	C5 Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 23	Republic Of Argentina – Sovereign Debt – ARGENT 0 3/4 07/09/30		N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 24	Republic Of Argentina – Sovereign Debt – ARGENT 1 07/09/29		N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 25	Grupo Sports World	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
105.2.1 26	Interserv Group Holdings Limited	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 27	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 28	Poseidon Bidco S.A.S.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
105.2.1 29	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106	Cerberus OT Partners II Associates, L.L.C. (GP of Cerberus OT Partners II, L.P.)	See Endnote	No			
106.1	Cerberus OT Partners II Associates, L.L.C., carried interest in Cerberus OT Partners II, L.P.	See Endnote	N/A			
106.2	Cerberus OT Partners II, L.P.		No			
106.2.1	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.3	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.4	Affinion (AIS Holdco, LLC)	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$413
106.2.5	ALVARIA HOLDCO (CAYMAN)	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.6	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.7	CBL & Associates LP	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.8	Electron Bidco Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.9	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$264
106.2.1 0	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 1	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,040
106.2.1 2	LUMEN TECHNOLOGIES, INC.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$522
106.2.1 3	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 4	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,039
106.2.1 5	OSCAR ACQUISITIONCO LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 6	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 7	PlayPower Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$204
106.2.1 8	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 9	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2 0	Skopima Consilio Parent LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2 1	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,808

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.2 2	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2 3	Ulterra Holdings Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2 4	Pursuit Attractions and Hospitality, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2 5	CABLEVISION LIGHTPATH - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$264
106.2.2 6	COINBASE GLOBAL INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.2 7	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$804
106.2.2 8	DISH NETWORK CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$274
106.2.2 9	Laureate Education Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$899
106.2.3 0	Level 3 Financing, Inc. - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$8,138
106.2.3 1	NORTHWEST FIBER LLC/NORT - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,219
106.2.3 2	P&L DEV LLC/PLD FIN CORP - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$643
106.2.3 3	RADIATE HOLDCO / FINANCE - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.3 4	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$2,894
106.2.3 5	TPC GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$856

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.3 6	VERITAS US INC/BERMUDA L - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$435
106.2.3 7	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.3 8	Towd Point Mortgage Funding 2019-AU13 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.3 9	Frontier Communications, Inc. – Asset Backed Note	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,917
106.2.4 0	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.4 1	American Trailer World Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.4 2	Esdec Solar Group BV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.4 3	Maverick Gaming LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.4 4	Promontoria Holding 308 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$620
106.2.4 5	Stitch Acquisition Corp (SVP Worldwide)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.4 6	Bright Bidco B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.4 7	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.4 8	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.4 9	UK Bank Account #1 (Deutsche Bank AG London) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.5 0	US Bank Account #1 (Institution #3) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.5 1	US Bank Account #1 (Institution #5) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.5 2	US Bank Account #1 (Institution #7) - Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.5 3	Astra Acquisition Corp (Anthology)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.5 4	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.5 5	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.5 6	K&N Parent, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.5 7	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.5 8	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.5 9	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.6 0	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.6 1	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.6 2	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.6 3	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.6 4	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.6 5	Orange European Holdings B.V.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$569
106.2.6 6	Altice France SA - Corporate Bonds – Non US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.6 7	Altice USA Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.6 8	Altice USA Inc - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,775
106.2.6 9	ANASTASIA PARENT, LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,203
106.2.7 0	Barclays Commercial Mortgage Securities LLC – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.7 1	BENCHMARK MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.7 2	CD Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.7 3	CFCRE COMMERCIAL MORTGAGE TRUST – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.7 4	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.7 5	CSAIL Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.7 6	Frontier Communications Parent Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$51,505
106.2.7 7	Goldman Sachs & Co – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.7 8	GOTO GROUP INC - Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.7 9	GS Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.8 0	Guitar Center, Inc. - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.8 1	Intelsat Luxembourg SA	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,628
106.2.8 2	Joerns Healthcare, LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.8 3	JPMDB Commercial Mortgage Securities Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.8 4	JP Morgan Chase Commercial Mortgage Securities Corp – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.8 5	Lightsquared LP - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$22,258
106.2.8 6	Ligado Networks LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,210
106.2.8 7	Lucky Bucks LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.8 8	Mallinckrodt International Finance S.A	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$7,930
106.2.8 9	Mallinckrodt International Finance S.A - Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$581
106.2.9 0	MILLENNIUM ESCROW CORP - Corporate Bonds – US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,863
106.2.9 1	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	\$15,001 - \$50,000		\$1,001 - \$2,500

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.9 2	Morgan Stanley Capital I – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.9 3	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.9 4	Neiman Marcus Group Ltd LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,729
106.2.9 5	Promontoria Holding 210 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.9 6	Promontoria Manzana, S.A. – European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
106.2.9 7	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$225
106.2.9 8	Promontoria Holding 275 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.9 9	Promontoria Holding 420 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,020
106.2.1 00	Londinium JV Ltd – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 01	Promontoria Beech Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 02	Promontoria Big Ben Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 03	Promontoria Brew Ltd – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 04	C7 Investment Fund – European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 05	Promontoria Challenger I S.A. – European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.1 06	Promontoria Marina, S.L.U. / Grupo Inmoglaciari, S.L. – European Real Estate Business	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
106.2.1 07	Promontoria Indian Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 08	Promontoria Jaguar S.A. – European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 09	Barossa Asset Purchaser SARL – UK Residential Mortgage and MBS Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 10	Promontoria Holding 250 B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 11	Promontoria MACC Marina S.A. – European Real Estate Business	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$2,655
106.2.1 12	Promontoria Maple Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$2,044
106.2.1 13	Promontoria (Acer) Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,165
106.2.1 14	Promontoria Mars Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 15	Promontoria Modelo, S.A. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$599
106.2.1 16	Promontoria Holding 254 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 17	Palio SPV S.R.L. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 18	Promontoria Holding 446 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,479
106.2.1 19	Promontoria Holding 441 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$242

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.1 20	PRMT Sertorius, S.A. – European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 21	Promontoria Sky Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,871
106.2.1 22	Promontoria Snow Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 23	Pontifex Bridge Financing B.V.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 24	Promontoria Holding 425 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$259
106.2.1 25	Promontoria Holding 280 B.V. – European Real Estate Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 26	Iberia Inversiones II Designated Activity Company – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,150
106.2.1 27	CCF Holdings S.A.S.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
106.2.1 28	Promontoria Holding 406 B.V. – European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 29	Tenet Equity Holdings LP	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$4,830
106.2.1 30	TPC Group Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,808
106.2.1 31	Wells Fargo Commercial Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 32	Comscore Inc	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,219
106.2.1 33	Cerberus Imagine US LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$5,518

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.1 34	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$460
106.2.1 35	All My Sons	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 36	AP Core Holdings II LLC (Yahoo/Verizon Media)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 37	Azurity Pharmaceuticals Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 38	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,249
106.2.1 39	ConvergeOne Holdings, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 40	GRAND CIRCLE CORPORATION	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,306
106.2.1 41	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 42	HDT Global	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 43	Hyperion Materials & Technologies Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 44	The Imagine Group, LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$2,440
106.2.1 45	Isagenix International LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
106.2.1 46	Jack Ohio Finance LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 47	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
106.2.1 48	Laces Group (DECOLIN INC)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 49	Lereta LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 50	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 51	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 52	Mad Engine Global LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 53	Mountaineer Merger Corporation	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 54	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 55	FLAME NEWCO, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 56	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 57	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 58	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,352
106.2.1 59	Team Public Choices LLC (Team Services)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 60	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
106.2.1 61	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$42,130

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
107	Cerberus PEM GP, LLC (GP of Cerberus PEM NPL Fund, L.P.)	See Endnote	No			
107.1	Cerberus PEM GP, LLC, carried interest in Cerberus PEM NPL Fund, L.P.	See Endnote	N/A			
107.2	Cerberus PEM NPL Fund, L.P.		No			
107.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2	Alloro Immobiliare S.r.L. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3	Promontoria (Aran) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.4	Promontoria (Arrow) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.5	Promontoria (Aurora) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.6	Tanaro SPV S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.7	Promontoria Holding 147 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.8	Danubio S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.9	Promontoria Holding 112 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.10	Promontoria (Finn) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.11	Promontoria Holding 73 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.12	Promontoria (Gem) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
107.2.1 3	Promontoria Holding 67 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.1 4	Promontoria (Henrico) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.1 5	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.1 6	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.1 7	Towd Point Mortgage Funding 2018 – Auburn 12 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.1 8	Cerberus European Residential Holdings B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.1 9	Promontoria Holding 116 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 0	Kona Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 1	C3 Investment Fund - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 2	Towd Point Mortgage Funding 2019 – Granite 4 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 3	Towd Point Mortgage Funding 2019 – Granite 5 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 4	Towd Point Mortgage Funding 2024 – Granite 6 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 5	Towd Point Mortgage Funding 2019 – Granite 5 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 6	Towd Point Mortgage Funding 2019 – Granite 4 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
107.2.2 7	Towd Point Mortgage Funding 2024 – Granite 6 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 8	Promontoria (Oyster) Designated Activity Company – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.2 9	Promontoria (Pluto) Limited – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 0	Iside SPE S.r.l. / CR 1 Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 1	Towd Point Mortgage Funding 2020 – Auburn 14 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 2	Iside SPE S.r.l. / CR San Marco Real Estate S.r.l. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 3	Promontoria Shift Holding 2 B.V. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 4	Promontoria Holding 114 B.V. – European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 5	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Securitization Call Option	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 6	Towd Point Mortgage Funding 2023 – Vantage 3 plc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 7	Towd Point Mortgage Funding 2023 – Vantage 3 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 8	CCF Holdings S.A.S.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.3 9	Gescobro Collection Services, S.L.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
107.2.4 0	Towd Point Mortgage Funding 2019 – Auburn 13 plc – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
108	Cerberus SFR Venture Partners GP, L.L.C. (GP of Cerberus SFR VP Holdings, L.P.)	See Endnote	No			
108.1	Cerberus SFR Venture Partners GP, L.L.C., incentive allocation in Cerberus SFR VP Holdings, L.P.	See Endnote	N/A			
108.2	Cerberus SFR VP Holdings, L.P.		No			
108.2.1	First Key Homes	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$328
108.2.2	Miscellaneous Assets and Expense Items	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,118
109	Cerberus Strategic Supply Chain GP, L.L.C. (GP of Cerberus Strategic Supply Chain Fund, L.P.)	See Endnote	No			
109.1	Cerberus Strategic Supply Chain GP, L.L.C., carried interest in Cerberus Strategic Supply Chain Fund, L.P.	See Endnote	N/A			
109.2	Cerberus Strategic Supply Chain Fund, L.P.		No			
109.2.1	Hedging, Finance, Risk Management & Other Assets	See Endnote	No	None (or less than \$1,001)		None (or less than \$201)
109.2.2	Energy Transition Minerals Ltd	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
109.2.3	Vivace International Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$605
109.2.4	Resonant Sciences LLC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.5	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$23,149
109.2.6	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
109.2.7	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$1,914
109.2.8	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$62,969
109.2.9	Federated Wireless, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.1 0	Lightsynq	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.1 1	Maybell Quantum Industries Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.1 2	Tornगत Metals Ltd	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.1 3	CCM Avtech Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$7,816
109.2.1 4	Ansa Biotechnologies, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
109.2.1 5	Landmark Structures	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.1 6	M1 Support Services, L.P.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
109.2.1 7	ORAN Development Company LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
109.2.1 8	Mina Petroleum SPC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.1 9	North Wind USA, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
109.2.2 0	Crestlink Pty Ltd.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
109.2.2 1	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – CCM Denali Equity Holdings, LP	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$11,110
110	Cerberus Ventures One GP, L.P. (GP of Cerberus Ventures One, L.P.)	See Endnote	No			
110.1	Cerberus Ventures One GP, L.P., carried interest in Cerberus Ventures One, L.P.	See Endnote	N/A			
110.2	Cerberus Ventures One, L.P.		No			
110.2.1	ChipStack, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
110.2.2	GhostDog Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
110.2.3	Lightsynq	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
110.2.4	Maybell Quantum Industries Inc.	See Endnote	N/A	\$50,001 - \$100,000		None (or less than \$201)
110.2.5	Synonym Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
110.2.6	Syntis Bio, Inc.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
110.2.7	Ansa Biotechnologies, Inc.	See Endnote	N/A	\$100,001 - \$250,000		None (or less than \$201)
110.2.8	US Bank Account #1 (Institution #3) – Cash		N/A	\$15,001 - \$50,000		None (or less than \$201)
111	Cerberus European Associates VII, L.L.C. (GP of CIP VII European Holdings, L.P.)	See Endnote	No			
111.1	Cerberus European Associates VII, L.L.C., carried interest in CIP VII European Holdings, L.P.	See Endnote	N/A			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2	CIP VII European Holdings, L.P.		No			
111.2.1	Neiman Marcus Group Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2	Strategic Materials, Inc.	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$397
111.2.3	Bright Bidco B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4	Covis Finco S.A.R.L	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5	Intelsat Luxembourg SA	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$400
111.2.6	Velo Bank, S.A.	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
111.2.7	TPC Group Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.8	First Key Homes	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$585
111.2.9	Sarvara Investment Fund I	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 0	Grupo Sports World SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 1	Diebold Nixdorf Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 2	Altice USA Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 3	Frontier Communications Parent Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$6,933
111.2.1 4	Vivace International Corporation	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$365

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 5	Diatoms RLAM Ontario Fund I LP and Diatoms RLAM Ontario Fund II LP – Corporate Bonds	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$453
111.2.1 6	Altice France SA – Corporate Bonds – Non US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 7	Goswami Infratech Private Limited – Non-Convertible Debenture	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$13,146
111.2.1 8	Cablevision Lightpath – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 9	Coinbase Global Inc – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 0	Dish Network Corp – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 1	Level 3 Financing, Inc. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$559
111.2.2 2	Northwest Fiber LLC/Nort – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 3	P&L Dev LLC/PLD Fin Corp – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 4	Total Play Telecomunicaciones, S.A.P.I. de C.V. – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 5	TPC Group Inc – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 6	Unifin Financiera SA DE – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$253
111.2.2 7	Veritas US Inc/Bermuda L – Corporate Bonds – US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.2 8	Altice USA Inc – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.2 9	Goto Group Inc – Corporate Bonds - US	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.3 0	Lightsquared LP – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$3,309
111.2.3 1	Millenium Escrow Corp – Corporate Bonds – US	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$299
111.2.3 2	Total Play Telecomunicaciones, S.A.P.I. de C.V. – Corporate Bonds - US	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,815
111.2.3 3	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$12,932
111.2.3 4	Ligado Networks LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$4,645
111.2.3 5	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.3 6	Neiman Marcus Group Ltd LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.3 7	Southeastern Grocers Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.3 8	Towd Point HE Trust 2023-1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.3 9	Towd Point Master Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 0	Towd Point Master Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 1	Towd Point Master Funding Trust 2022-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 2	Towd Point Master Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.4 3	Towd Point Master Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 4	Towd Point Master Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 5	Towd Point Master Funding Trust 2023-PM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 6	Towd Point Master Funding Trust 2023-PM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 7	Towd Point Master Funding Trust 2023-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 8	Towd Point Master Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.4 9	Unifin Financiera SA DE	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 0	Chase Mortgage Finance Corpora – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 1	Mill City Mortgage Trust – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 2	RCKT Mortgage Trust 2023-CES1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 3	Towd Point HE Trust 2023-1 – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 4	Towd Point Master Trust 2022-1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 5	Towd Point Master Trust 2022-2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 6	Towd Point Master Trust 2022-3 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.5 7	Towd Point Master Trust 2022-4 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 8	Towd Point Master Trust 2023-1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.5 9	Towd Point Master Trust 2023-CES1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 0	Towd Point Master Trust 2023-CES2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 1	Towd Point Master Trust 2024-1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 2	Towd Point Master Trust 2024-2 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 3	Towd Point Master Trust 2024-3 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 4	Towd Point Master Trust 2024-4 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 5	Towd Point Master Trust 2024-5 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 6	Towd Point Master Trust 2024-CES1 - Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 7	AMSR Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 8	Bellemeade RE LT – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.6 9	BIG Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 0	BX Commercial Mortgage Trust 2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.7 1	BX Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,657
111.2.7 2	Chase Mortgage Finance Corpora – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 3	Citigroup Mortgage Loan Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 4	Cold Storage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 5	CoreVest American Finance Ltd – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 6	Credit Suisse Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 7	Extended Stay America Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.7 8	Connecticut Avenue Securities (Fannie Mae) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$575
111.2.7 9	FirstKey Master Funding 2021-A – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.8 0	Seasoned Credit Risk Transfer Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.8 1	STACR Trust (Freddie Mac) – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,032
111.2.8 2	Great Wolf Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.8 3	GS Mortgage Securities Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$594
111.2.8 4	HONO Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.8 5	Hospitality Investors Trust, Inc. – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,878
111.2.8 6	Intown 2022-STAY – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$568
111.2.8 7	Last Mile Logistics CMBS UK DA – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.8 8	Mill City Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.8 9	New Residential Mortgage Loan – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 0	Pagaya AI Technology in Housin – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 1	Progress Residential Master Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 2	Progress Residential Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 3	Radnor Re LTD – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 4	RCKT Mortgage Trust – 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 5	SREIT Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$292
111.2.9 6	STAR 2022-SFR3 Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 7	Star Trust – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.9 8	Starvest Emerging Markets CBO – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.99	Towd Point HE Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.100	Towd Point Master Trust 2022-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.101	Towd Point Master Trust 2022-2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.102	Towd Point Master Trust 2022-3 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.103	Towd Point Master Trust 2022-4 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.104	Towd Point Master Trust 2023-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.105	Towd Point Master Trust 2023-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.106	Towd Point Master Trust 2023-CES2 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.107	Towd Point Master Trust 2024-1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.108	Towd Point Master Trust 2024-2 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.109	Towd Point Master Trust 2024-4 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.110	Towd Point Master Trust 2024-5 – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.111	Towd Point Master Trust 2024-CES1 – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.112	Tricon Residential – Mortgage Backed Security	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 13	WMRK Commercial Mortgage Trust – Mortgage Backed Security	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$339
111.2.1 14	FirstKey Master Funding 2021-A – Mortgage Backed Security – Interest Only	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 15	State Street Institutional US Government Money Market Fund (GVMXX)		Yes	None (or less than \$1,001)		None (or less than \$201)
111.2.1 16	Towd Point Mortgage Funding Trust 2023-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 17	Towd Point Mortgage Funding Trust 2023-OM3	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 18	Towd Point Mortgage Funding Trust 2023-PM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 19	Towd Point Mortgage Funding Trust 2023-PM5	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 20	Towd Point Mortgage Funding Trust 2022-OM2	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 21	Towd Point Mortgage Funding Trust 2022-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 22	Towd Point Mortgage Funding Trust 2023-OM1	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 23	Towd Point Mortgage Funding Trust 2023-PM2	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,236
111.2.1 24	Towd Point Mortgage Funding Trust 2023-PM4	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,318
111.2.1 25	Towd Point Mortgage Funding Trust 2022-PM4	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 26	Towd Point Mortgage Funding Trust 2023-PM3	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$607

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 27	Frontier Communications, Inc. – asset backed note	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$725
111.2.1 28	Alto Maipo SpA – Note – Non US	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.1 29	Pontifex Bridge Financing B.V.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 30	Londinium JV Ltd - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 31	Promontoria Brew Ltd - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 32	Promontoria Maple Designated Activity Company - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$670
111.2.1 33	Promontoria Modelo, S.A. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$203
111.2.1 34	Promontoria Holding 446 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$485
111.2.1 35	Promontoria Sky Designated Activity Company - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$662
111.2.1 36	Promontoria Holding 425 B.V. - European NPL Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 37	Promontoria Holding 406 B.V. - European NPL Business	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.1 38	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc.	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$1,053
111.2.1 39	Miscellaneous Assets and Expense Items	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$252
111.2.1 40	Miscellaneous Liabilities and Expense Items	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 41	EOS Energy Enterprises, Inc.	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$35,163
111.2.1 42	Cerberus Ligado Holdings LLC	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
111.2.1 43	FK Master Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 44	Landmark Structures	See Endnote	N/A	\$15,001 - \$50,000		None (or less than \$201)
111.2.1 45	M1 Support Services, L.P.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.1 46	Mina Petroleum SPC	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.1 47	North Wind USA, Inc.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.1 48	Alzheimer's Research & Treatment Center LLC	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$8,013
111.2.1 49	3Z Brands	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$9,614
111.2.1 50	Promontoria Jaguar S.A. - European Real Estate Business	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 51	Tenet Equity Holdings LP	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$3,596
111.2.1 52	Multipartamentos 1 FIP	See Endnote	No	None (or less than \$1,001)		None (or less than \$201)
111.2.1 53	First Key Homes	See Endnote	N/A	\$50,001 - \$100,000	Distributive Share	\$4,581
111.2.1 54	Michael Baker International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 55	American Trailer World Corp.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 56	Anastasia Parent, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 57	Alvaria Holdco (Cayman)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 58	Bright Bidco BV (Lumileds)	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$476
111.2.1 59	Carestream Dental Equipment Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 60	ConvergeOne Holdings, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 61	Covis Finco S.A.R.L.	See Endnote	N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.1 62	Fender Musical Instruments Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 63	Gibson Brands, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 64	Groupe Solmax Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 65	Grupo Sports World, SAB de CV	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 66	Harland Clarke (Vericast Corp)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 67	Hexion Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 68	Isagenix International LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 69	Knight Health Holdings LLC (ScionHealth)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 70	Lealand Finance Co BV (McDermott)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 71	LHS Borrower, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 72	LSCS Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 73	LSF12 Badger Bidco LLC (aka CentroMotion)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 74	LTI Holdings Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 75	Manchester Acquisition Sub LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 76	Merlin Buyer Inc. (Bettcher Industries)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 77	NAPA Management Services Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 78	One Call Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 79	Oscar Acquisitionco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 80	Packaging Coordinators Midco Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 81	Patagonia Holdco LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 82	Peacock Merger Corp	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 83	Flame Newco, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 84	PMHC II Inc (Prince)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 85	Power Stop LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 86	Project Castle Inc (MHS Holdings)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 87	Quest Software Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 88	Runner Buyer Inc (RugsUSA)	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 89	SMI Acquisition Inc	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$402
111.2.1 90	Spectacle Gary Holdings LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 91	SPX Flow Inc	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 92	Summit Behavioral Healthcare LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 93	Orchid Finco LLC	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$221
111.2.1 94	Ta TT Buyer, LLC	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 95	Token Buyer, Inc.	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)
111.2.1 96	Treasury – US Treasuries	See Endnote	N/A	None (or less than \$1,001)		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
111.2.1 97	Treasury – US Treasury Bills	See Endnote	N/A	None (or less than \$1,001)	Distributive Share	\$1,391
111.2.1 98	EOS Energy Enterprises (Gaming Route Operator) – Warrants – Private – Warrant	See Endnote	N/A	\$15,001 - \$50,000	Distributive Share	\$16,703
111.2.1 99	Hedging, Finance, Risk Management & Other Assets	See Endnote	N/A	\$1,001 - \$15,000	Distributive Share	\$9,576
111.2.2 00	US Bank Account #1 (Institution #3) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
111.2.2 01	US Bank Account #1 (Institution #5) – Cash		N/A	\$1,001 - \$15,000		None (or less than \$201)
112	Craig Court, Inc.	See Endnote	No			
112.1	Craig Court GP, LLC	See Endnote	No			
112.2	Cerberus Capital Management, L.P.	See Endnote	No	Over \$50,000,000	Distributive Share	\$23,262,931
112.2.1	Cerberus Albertsons Incentive LLC	See Endnote	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
112.3	Cerberus Capital Management LP – Salary	See Endnote	N/A		Salary	\$2,029,231
113	Cerberus Equity Investors II, LLC	See Endnote	No	Over \$50,000,000	Distributive Share	\$1,907,038
114	Cerberus Special Situations Manager LLC	See Endnote	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
114.1	Cerberus Special Situations Manager LLC, carried interest (value not readily ascertainable) in LTR Investment Holdings LLC		N/A			
115	Craig Court, Inc.	See Endnote	No			
115.1	Craig Court GP, LLC	See Endnote	No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
115.2	Cerberus Capital Management II, L.P.	See Endnote	N/A	Over \$50,000,000	Distributive Share	\$6,151,819
116	Feinberg Family GP, L.P.	See Endnote	No			
116.1	Partridge Hill Overseas Management, LLC	See Endnote	N/A	Over \$50,000,000		None (or less than \$201)
117	Albertsons Companies, Inc., unvested restricted stock units	See Endnote	N/A	\$50,001 - \$100,000	Cash Payment	\$49,329
118	IRA #1		No			
118.1	Vanguard Target Retirement 2025 Fund (VTTVX)		Yes	\$1,000,001 - \$5,000,000		None (or less than \$201)
119	Cerberus Capital Management 401(k) Plan		No			
119.1	Cerberus International Ltd.	See Endnote	No	\$1,001 - \$15,000		None (or less than \$201)
120	Cerberus Real Estate Capital Management, LLC	See Endnote	N/A	Over \$50,000,000	Distributive Share	\$7,793,088
121	Barracuda GP, L.L.C. carried interest (value not readily ascertainable) in Barracuda Partners, L.P.	See Endnote	N/A			
122	Cerberus Asia Associates, L.L.C. carried interest (value not readily ascertainable) in Cerberus Asia Partners, L.P. – Series Two	See Endnote	N/A			
123	CBF Offshore GP Holdings, LLC		No			
123.1	Cerberus Cavaliers Credit GP, LLC carried interest (value not readily ascertainable) in Cerberus Cavaliers Credit Master Fund, L.P.	See Endnote	N/A			
124	Cerberus Cavalier GP, L.L.C. carried interest (value not readily ascertainable) in Cerberus Cavalier Partners, L.P.	See Endnote	N/A			
125	SF GP Holdings, L.L.C.		No			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
125.1	Cerberus Centerpiece GNPL II GP, L.P. carried interest (value not readily ascertainable) in Cerberus Centerpiece GNPL Fund II, L.P.	See Endnote	N/A			
126	Cerberus Concord GP, LLC carried interest (value not readily ascertainable) in Cerberus Concord Partners, L.P.	See Endnote	N/A			
127	Cerberus EUF 1 GP, LLC carried interest (value not readily ascertainable) in Cerberus EUF 1 Fund, L.P.	See Endnote	N/A			
128	CBF Offshore GP Holdings, LLC		No			
128.1	Cerberus EU Unlevered Opportunities V GP, LLC carried interest (value not readily ascertainable) in Cerberus EU Unlevered Loan Opportunities V, L.P.	See Endnote	N/A			
129	Cerberus Institutional Associates (America), L.L.C. carried interest (value not readily ascertainable) in Cerberus Institutional Partners (America), L.P.	See Endnote	N/A			
130	Cerberus Institutional Associates ACDC II, L.L.C. carried interest (value not readily ascertainable) in Cerberus ACDC Partners II, L.P.	See Endnote	N/A			
131	Cerberus Institutional Associates AEN, Ltd. carried interest (value not readily ascertainable) in Cerberus AEN Partners, L.P.	See Endnote	N/A			
132	Cerberus Institutional Associates CT, LLC carried interest (value not readily ascertainable) in Cerberus CT Partners, L.P.	See Endnote	N/A			
133	Cerberus Institutional Associates DH, L.L.C. carried interest (value not readily ascertainable) in Cerberus DH Partners, L.P.	See Endnote	N/A			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
134	Cerberus Associates II, Ltd. incentive allocation (value not readily ascertainable) in Cerberus International II Master Fund, L.P.	See Endnote	N/A			
135	Cerberus Institutional Associates, Ltd. carried interest (value not readily ascertainable) in CIP4 AIV, L.P.	See Endnote	N/A			
136	Cerberus Institutional Associates II, Ltd. carried interest (value not readily ascertainable) in CIP5 AIV, L.P.	See Endnote	N/A			
137	Cerberus Institutional Associates SC III, L.L.C. incentive allocation (value not readily ascertainable) in Cerberus SC Partners III, L.P.	See Endnote	N/A			
138	Cerberus Institutional Associates SC, L.L.C. carried interest (value not readily ascertainable) in Cerberus SC Partners, L.P.	See Endnote	N/A			
139	CBF GP Holdings, LLC		No			
139.1	Cerberus Levered Opportunities GP, LLC carried interest (value not readily ascertainable) in Cerberus Levered Loan Opportunities Fund I, L.P.	See Endnote	N/A			
140	Cerberus Real Estate GP, L.L.C. carried interest (value not readily ascertainable) in Cerberus Institutional Real Estate Partners, L.P.	See Endnote	N/A			
141	Cerberus RPL FoO GP, L.L.C. incentive allocation (value not readily ascertainable) in Cerberus RPL FoO, L.P.	See Endnote	N/A			
142	Cerberus SFR FoO GP, L.L.C. incentive allocation (value not readily ascertainable) in Cerberus SFR FoO, L.P.	See Endnote	N/A			

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
143	Cerberus Siguler Guff, LLC carried interest (value not readily ascertainable) in Cerberus Siguler Guff Fund, L.P.	See Endnote	N/A			
144	Cerberus StepStone Credit Manager LLC incentive fee (value not readily ascertainable)	See Endnote	N/A			
145	Cerberus Supp GP LDC carried interest (value not readily ascertainable) in Cerberus Supp SIV, L.P.	See Endnote	N/A			
146	CBF GP Holdings, LLC		No			
146.1	Cerberus Tiger Senior Loan Fund GP, LLC carried interest (value not readily ascertainable) in Cerberus Tiger Senior Loan Master Fund, L.P.	See Endnote	N/A			
147	CRE Park Central GP, LLC carried interest (value not readily ascertainable) in CRE-SS Park Central JV Member, LLC	See Endnote	N/A			
148	CRE Travis GP, LLC carried interest (value not readily ascertainable) in CRE-SS Travis JV, LLC	See Endnote	N/A			
149	Old Stand Real Estate, LLC incentive allocation (value not readily ascertainable)	See Endnote	N/A			
150	CBF GP Holdings, LLC		No			
150.1	Styx Associates LLC incentive allocation (value not readily ascertainable) in Styx Partners, L.P.	See Endnote	N/A			

3. Filer's Employment Agreements and Arrangements

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
1	Barracuda GP, L.L.C.	NEW YORK, New York	I am the managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Barracuda Partners, L.P.	10/2022
2	Cerberus 17 RM Associates IV, Ltd.	Cayman Islands, Outside U.S.	I serve as director and managing shareholder for this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus 17 RM Fund, L.P.	5/2017
3	Cerberus 1776 Associates, LLC	NEW YORK, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus 1776 Fund, L.P.	9/2019
4	Cerberus 20 RM Associates, Ltd.	Cayman Islands, Outside U.S.	I serve as director and sole shareholder for this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus 20 RM Fund, L.P.	5/2020

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
5	Cerberus 2112 Loan Opportunities GP, LLC	NEW YORK, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus 2112 Loan Opportunities Fund, L.P.	7/2020
6	Cerberus 9990 Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus 9990 Levered Loan Opportunities Master Fund, L.P.	6/2023
7	Cerberus AD Residential Credit GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus AD Residential Credit, L.P.	8/2024
8	Cerberus All-Weather Credit Opportunities Associates, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus All-Weather Credit Opportunities Fund, L.P.	5/2023

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
9	Cerberus AMIST Levered Opportunities GP, LLC	New York, New York	<p>I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments.</p> <p>Fund: Cerberus AMIST Levered Loan Opportunities Master Fund, L.P.</p>	7/2022
10	Cerberus AOZ Loan Opportunities GP, LLC	Cayman Islands, Outside U.S.	<p>I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments.</p> <p>Fund: Cerberus AOZ Loan Opportunities Fund, L.P.</p>	11/2019
11	Cerberus Asia Associates, L.L.C.	New York, New York	<p>I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. I also hold indirect interest in the GP through Feinberg Family Institutional, LLC. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments.</p> <p>Fund: Cerberus Asia Partners, L.P. – Series Two</p>	6/2003
12	Cerberus ASRS Credit Opportunities Manager, LLC	New York, New York	<p>I am a managing member of this entity, which serves as the account manager ("Manager") for an investor. Subject to a hurdle, as applicable, on a periodic basis, the Manager is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis.</p>	3/2014

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
13	Cerberus Associates II, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Partners II, L.P.	10/2009
14	Cerberus Associates II, Ltd.	Cayman Islands, Outside U.S.	I serve as managing shareholder and special director of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus International II Master Fund, L.P.	10/2009
15	Cerberus Associates, L.L.C.	New York, New York	Cerberus Associates Holdings, LLC serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Partners, L.P.	6/1998
16	Cerberus AUS Levered Opportunities Master Fund GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus AUS Levered Loan Opportunities Master Fund, L.P.	12/2012

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17	Cerberus AUS SA Levered Opportunities Master Fund GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus AUS SA Levered Loan Opportunities Master Fund, L.P.	7/2018
18	Cerberus C-1 Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus C-1 Levered Loan Opportunities Master Fund, L.P.	8/2019
19	Cerberus CAL III Associates, L.L.C.	New York, New York	I am managing member of this entity which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CAL III Partners, L.P.	6/2019
20	Cerberus Cavaliers Credit GP, LLC	Cayman Islands, Outside U.S.	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Cavaliers Credit Master Fund, L.P.	10/2017

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21	Cerberus Cavalier GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Cavalier Partners, L.P.	4/2022
22	Cerberus CC Dislocation GP, L.P.	New York, New York	I am managing member of SF GP Holdings, L.L.C., which serves as General Partner of this entity, which serves as the General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CC Dislocation Master Fund, L.P.	5/2023
23	Cerberus Centerpiece GNPL II GP, L.P.	New York, New York	I am managing member of SF GP Holdings, L.L.C., which serves as General Partner of this entity, which serves as the General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Centerpiece GNPL Fund II, L.P.	1/2023
24	Cerberus CMBS Associates, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus CMBS Opportunities Fund, L.P.	10/2013

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25	Cerberus CMBS Associates B, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus CMBS Opportunities Fund B, L.P.	7/2022
26	Cerberus CMBS-1 GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CMBS-1 Master Fund, L.P.	12/2019
27	Cerberus CMBS Parallel Fund GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus CMBS Parallel Fund, L.P.	12/2020
28	Cerberus Concord GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Concord Partners, L.P.	10/2021
29	Cerberus Corporate Credit Associates, LLC	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Corporate Credit Fund, L.P.	10/2018

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30	Cerberus Corporate Credit Solutions Associates, LLC	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Corporate Credit Solutions Fund, L.P.	11/2018
31	Cerberus Corporate Credit Solutions Associates II, LLC	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Corporate Credit Solutions Fund II, L.P.	1/2020
32	Cerberus EUF 1 GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus EUF 1 Fund, L.P.	5/2013
33	Cerberus EU Levered Opportunities V GP, LLC	Cayman Islands, Outside U.S.	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus EU Levered Loan Opportunities V, L.P.	5/2024

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34	Cerberus EU Unlevered Opportunities V GP, LLC	Cayman Islands, Outside U.S.	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus EU Unlevered Loan Opportunities V, L.P.	6/2023
35	Cerberus European Associates VII, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CIP VII European Holdings, L.P.	10/2021
36	Cerberus FSBA Corporate Credit GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus FSBA Corporate Credit Fund, L.P.	11/2020
37	Cerberus FSBA Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus FSBA Levered Loan Opportunities Fund, L.P.	10/2016

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38	Cerberus Global NPL Associates, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Global NPL Fund, L.P.	6/2018
39	Cerberus Global Private Equity Associates, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Global Private Equity Partners, L.P.	2/2019
40	Cerberus Global Residential Credit GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Global Residential Credit Fund, L.P.	5/2024
41	Cerberus Global NPL Associates II, L.P.	New York, New York	I am managing member of SF GP Holdings, L.L.C., which serves as General Partner of this entity, which serves as the General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Global NPL Fund II, L.P.	1/2023

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42	Cerberus Global Residential Loan Strategy GP, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Global Residential Loan Strategy Fund, L.P.	10/2018
43	Cerberus Global Residential Mortgage Associates, Ltd.	Cayman Islands, Outside U.S.	I serve as managing shareholder and special director of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Global Residential Mortgage Opportunity Fund, L.P.	8/2011
44	Cerberus Global Residential Multi-Strategy GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Global Residential Multi-Strategy Fund, L.P.	4/2024
45	Cerberus GOHL GP, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus GOHL Fund, L.P.	1/2019
46	Cerberus Homes Fund GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Cornerstone Homes Fund, L.P.	12/2017

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47	Cerberus IC NPL Associates, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus IC NPL Fund, L.P.	8/2018
48	Cerberus ICQ Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus ICQ Levered Loan Opportunities Fund, L.P.	1/2014
49	Cerberus ICQ Offshore Levered GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus ICQ Offshore Loan Opportunities Master Fund, L.P.	1/2016

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50	Cerberus Income Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Income Levered Loan Opportunities Master Fund, L.P.	1/2023
51	Cerberus Institutional Associates (America), L.L.C.	New York, New York	I am the managing member of this entity, which serves as General Partner ("GP") of three underlying funds. I also hold an indirect interest in the GP through Feinberg Family Institutional, LLC. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Partners (America), L.P.	8/2001
52	Cerberus Institutional Associates ACDC, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus ACDC Partners, L.P.	4/2020
53	Cerberus Institutional Associates ACDC II, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus ACDC Partners II, L.P.	7/2021

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54	Cerberus Institutional Associates AD, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus AD Partners, L.P.	3/2014
55	Cerberus Institutional Associates AEN, Ltd.	Cayman Islands, Outside U.S.	I serve as managing shareholder and special director of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus AEN Partners, L.P.	12/2015
56	Cerberus Institutional Associates AN, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus AN Master Fund, L.P.	4/2014
57	Cerberus Institutional Associates CAL II, Ltd.	Cayman Islands, Outside U.S.	I serve as director and sole managing shareholder for this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CAL II Partners, L.P.	6/2016

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58	Cerberus Institutional Associates CDP IC, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CDP IC Partners, L.P.	7/2013
59	Cerberus Institutional Associates CP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CP Partners, L.P.	8/2013
60	Cerberus Institutional Associates CT, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus CT Partners, L.P.	12/2013
61	Cerberus Institutional Associates DH, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus DH Partners, L.P.	6/2016

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62	Cerberus Institutional Associates GSI, Ltd.	Cayman Islands, Outside U.S.	I serve as managing shareholder and special director of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus GSI Europe Partners, L.P.	1/2015
63	Cerberus Institutional Associates HH, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus HH Partners, L.P.	5/2013
64	Cerberus Institutional Associates, Ltd.	Cayman Islands, Outside U.S.	I am the managing shareholder and director of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CIP4 AIV, L.P.	9/2014
65	Cerberus Institutional Associates II, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund and hold an indirect interest in the GP through Feinberg Family Institutional, L.L.C. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Partners V, L.P.	3/2012

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
66	Cerberus Institutional Associates II, Ltd.	Cayman Islands, Outside U.S.	I am the managing shareholder and director of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CIP5 AIV, L.P.	9/2014
67	Cerberus Institutional Associates III, Ltd.	Cayman Islands, Outside U.S.	I serve as special director and sole managing shareholder of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Partners VI, L.P.	9/2015
68	Cerberus Institutional Associates MA, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of two underlying funds. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus MA Partners, L.P.	5/2013
69	Cerberus Institutional Associates OT, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus OT Partners, L.P.	9/2013

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
70	Cerberus Institutional Associates PW, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus PW Partners, L.P.	3/2014
71	Cerberus Institutional Associates SC II, Ltd.	Cayman Islands, Outside U.S.	I serve as managing shareholder and special director of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus SC Partners II, L.P.	4/2015
72	Cerberus Institutional Associates SC III, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP, the special limited partner, the managing member, and the special non-managing member are entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus SC Partners III, L.P.	4/2019
73	Cerberus Institutional Associates SC, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus SC Partners, L.P.	12/2012

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
74	Cerberus Institutional Associates SMRS, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus SMRS Partners, L.P.	10/2013
75	Cerberus Institutional Associates, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of various underlying funds. I also hold an indirect interest in the GP through Feinberg Family Institutional, LLC. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Partners, L.P.	6/2001
76	Cerberus Institutional Associates VII, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Partners VII, L.P.	6/2021
77	Cerberus Institutional International Associates, L.L.C.	New York, New York	I am a managing member of this entity, which serves as General Partner ("GP") of various underlying funds. I also hold an indirect interest in the GP through Feinberg Family Institutional, LLC. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Partners (International), L.P.	9/2008

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78	Cerberus KRS Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus KRS Levered Loan Opportunities Fund, L.P.	9/2014
79	Cerberus Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Levered Loan Opportunities Fund I, L.P.	5/2011
80	Cerberus Levered Opportunities II GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Levered Loan Opportunities Fund II, L.P.	11/2012

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81	Cerberus Levered Opportunities III GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Levered Loan Opportunities Fund III, L.P.	2/2016
82	Cerberus Levered Opportunities IV GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Levered Loan Opportunities Fund IV, L.P.	6/2019
83	Cerberus Levered Opportunities V GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Levered Loan Opportunities Fund V, L.P.	11/2022

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84	Cerberus Levered Opportunities Master Fund II GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Offshore Levered Loan Opportunities Master Fund II, L.P.	11/2012
85	Cerberus Manitou Residential Loan GP, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Manitou Residential Loan Fund, L.P.	1/2020
86	Cerberus MG GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus MG Fund, L.P.	11/2013
87	Cerberus NB Levered Opportunities I GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus NB Levered Loan Opportunities Fund I, L.P.	4/2022

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
88	Cerberus ND Credit Manager, L.L.C.	New York, New York	I am managing member of this entity, which serves as Account Manager ("AM") of an underlying managed account. The AM is entitled to an incentive allocation. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the AM and the investors based on an agreed fixed percentage. Payment will be made if and when the client profits from its investments.	6/2017
89	Cerberus NJ Credit Opportunities GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus NJ Credit Opportunities Fund, L.P.	4/2014
90	Cerberus Offshore Levered Opportunities III GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Offshore Levered Loan Opportunities Fund III, L.P.	2/2016
91	Cerberus Offshore Levered Opportunities IV GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Offshore Levered Loan Opportunities Master Fund IV, L.P.	9/2019

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
92	Cerberus Offshore Unlevered Opportunities IV GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Offshore Unlevered Loan Opportunities Master Fund IV, L.P.	9/2019
93	Cerberus Offshore Levered Opportunities V GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Offshore Levered Loan Opportunities Master Fund V, L.P.	10/2023
94	Cerberus Offshore Unlevered Opportunities V GP, LLC	Cayman Islands, Outside U.S.	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Offshore Unlevered Loan Opportunities Master Fund V, L.P.	1/2023

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
95	Cerberus OT Partners II Associates, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus OT Partners II, L.P.	11/2018
96	Cerberus PEM GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus PEM NPL Fund, L.P.	11/2013
97	Cerberus PSERS Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus PSERS Levered Loan Opportunities Fund, L.P.	10/2015
98	Cerberus PSL GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus PNC Senior Loan Fund, L.P.	3/2015

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99	Cerberus Real Estate Debt Fund GP, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Real Estate Debt Fund, L.P.	9/2019
100	Cerberus Real Estate Debt Fund II GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Real Estate Debt Fund II, L.P.	2/2022
101	Cerberus Real Estate GP III, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Real Estate Partners III, L.P.	7/2012
102	Cerberus Real Estate GP IV, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Real Estate Partners IV, L.P.	10/2015

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
103	Cerberus Real Estate GP V, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Real Estate Partners V, L.P.	1/2020
104	Cerberus Real Estate GP VI, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Real Estate Partners VI, L.P.	5/2022
105	Cerberus Real Estate GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Institutional Real Estate Partners, L.P.	2/2004
106	Cerberus Redwood Levered Opportunities GP A, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Redwood Levered Loan Opportunities Fund A, L.P.	12/2016

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107	Cerberus Redwood Levered Opportunities GP B, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Redwood Levered Loan Opportunities Fund B, L.P.	12/2016
108	Cerberus Residential Income Associates, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Residential Income Fund, L.P.	6/2020
109	Cerberus Residential Opportunity GP, Ltd.	Cayman Islands, Outside U.S.	I serve as director and sole managing shareholder of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Residential Opportunity Fund, L.P.	9/2017
110	Cerberus RM Associates, Ltd.	Cayman Islands, Outside U.S.	I serve as director and managing shareholder of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus RM Fund, L.P.	5/2019

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111	Cerberus RMBS Associates II, Ltd.	Cayman Islands, Outside U.S.	I serve as director and managing shareholder of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus Strategic Mortgage Opportunities Fund, L.P.	8/2013
112	Cerberus RMBS Associates III, L.L.C.	New York, New York	I am the managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Sevetti Fund LP	6/2013
113	Cerberus RPL FoO GP, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Fund: Cerberus RPL FoO, L.P.	1/2025
114	Cerberus RR Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus RR Levered Loan Opportunities Master Fund, L.P.	12/2021
115	Cerberus SFR FoO GP, L.L.C.	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus SFR FoO, L.P.	1/2025

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116	Cerberus SFR Opp GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus SFR Opportunistic Partners, L.P.	1/2021
117	Cerberus SFR QF GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus SFR Opportunistic QF Partners, L.P.	12/2020
118	Cerberus Capital Management II, LP	New York, New York	I am president of Craig Court, Inc., which serves as managing member of Craig Court GP, LLC, which serves as the General Partner of this entity, which serves as the investment subadvisor to the Cerberus SFR IDF Partners series of SALI Multi-Series Fund, L.P. Subject to a hurdle, as applicable, on a periodic basis, this entity is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis.	7/2022
119	Cerberus SFR Venture Partners GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Cerberus SFR Venture QF Partners, L.P.	2/2024
120	Cerberus Siguler Guff GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Siguler Guff Fund, L.P.	7/2013

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121	Cerberus Sonoran NPL Associates, LLC	Cayman Islands, Outside U.S.	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Sonoran NPL Fund, L.P.	6/2018
122	Cerberus Special Situations Manager LLC	New York, New York	I am managing member of this entity, which serves as Investment Manager ("IM") of an underlying managed account. The IM is entitled to an incentive fee. Subject to a return of principal, preferred return, and catchup, as applicable, realized net gains are divided between the IM and the investors based on an agreed fixed percentage. Payment will be made if and when the client profits from its investments.	9/2024
123	Cerberus StepStone Credit Manager, LLC	New York, New York	I am a managing member of this entity, which serves as the account manager ("Manager") for an investor. Subject to a hurdle, as applicable, on a periodic basis, the Manager is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis.	5/2018
124	Cerberus Strategic Industrial Sidecar Fund GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Strategic Industrial Sidecar Fund, L.P.	8/2021

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
125	Cerberus Strategic Supply Chain GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Strategic Supply Chain Fund, L.P.	6/2023
126	Cerberus Supp GP LDC	Cayman Islands, Outside U.S.	I serve as director and sole managing shareholder for this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Supp SIV, L.P.	5/2016
127	Cerberus Supply Chain GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Supply Chain Fund, L.P.	2/2022
128	Cerberus Supply Chain Opportunities GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Supply Chain Opportunities, L.P.	12/2022

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
129	Cerberus SWC Levered Opportunities GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus SWC Levered Loan Opportunities Master Fund, L.P.	9/2014
130	Cerberus SWC Loan Opportunities II GP, LLC	New York, New York	I am managing member of CBF Offshore GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus SWC Loan Opportunities Master Fund II, L.P.	12/2020
131	Cerberus Tiger Senior Loan Fund GP, LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Tiger Senior Loan Master Fund, L.P.	8/2024

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
132	Cerberus Ventures One GP, L.P.	New York, New York	I am managing member of Cerberus Ventures One GP, LLC, which is the general partner of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed percentage that varies based on certain liquidity thresholds. Payment will be made if and when the fund profits from its investments. Fund: Cerberus Ventures One, L.P.	4/2024
133	CBF Manager, L.P.	New York, New York	I control the general partner of this entity, which serves as Manager of various advisory clients. The Manager is entitled to incentive fee. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the Manager and the clients based on an agreed fixed percentage. Payment will be made if and when the clients profits from their investments.	2/2022
134	CIREP Centre Street GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CIREP Centre Street, L.P.	3/2021
135	CIREP Centre Street II GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CIREP Centre Street II, L.P.	5/2022

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
136	CRE Park Central GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CRE-SS Park Central JV Member, LLC	11/2018
137	CRE Travis GP, LLC	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. The GP is entitled to carried interest. Subject to a return of principal, preferred return, and catchup, as applicable, distributed profits are divided between the GP and the investors based on an agreed fixed percentage. Payment will be made if and when the fund profits from its investments. Fund: CRE-SS Travis JV, LLC	10/2019
138	Old Stand Real Estate, LLC	New York, New York	I am a managing member of this entity and receive an agreed fixed percentage of the return on investments held by this entity.	1/2000
139	Partridge Hill Overseas Management, LLC	New York, New York	Feinberg Family GP, L.P. serves as the general partner of Partridge Hill Overseas Management, L.P., which serves as managing member of this entity, which serves as Investment Manager ("IM") of various underlying funds. The IM is entitled to incentive fee. Subject to a return of principal, preferred return, and catchup, as applicable, net gains are divided between the IM and the investors based on an agreed fixed percentage. Payment will be made if and when the client profits from its investments.	7/1999
140	R2 Advisors, LLC	New York, New York	I am managing member of this entity, which serves as managing member ("MM") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the MM is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis.	6/2015

#	EMPLOYER OR PARTY	CITY, STATE	STATUS AND TERMS	DATE
141	SFR Delos GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: SFR Delos Partners, L.P.	4/2021
142	SFR CM GP, L.L.C.	New York, New York	I am managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: SFR CM, L.P.	2/2022
143	Styx Associates LLC	New York, New York	I am managing member of CBF GP Holdings, LLC, which serves as managing member of this entity, which serves as General Partner ("GP") of an underlying fund. Subject to a hurdle, as applicable, on a periodic basis, the GP is entitled to an agreed fixed percentage of net gains. Such allocations are made on a periodic basis. Fund: Styx Partners, L.P.	6/1998
144	Cerberus Capital Management, L.P.	New York, New York	I will continue to be covered by indemnity protections. I will continue to receive certain accounting and tax related services through April 15, 2026. I and my spouse will retain health insurance coverage for life for which I will pay the full cost. I will continue to participate in a defined contribution plan. The plan sponsor will not make further contributions after my separation.	12/1992
145	Albertsons Companies, Inc.	New York, New York	Pursuant to the company's board compensation plan, my unvested restricted stock units will vest on February 22, 2025.	10/2024

4. Filer's Sources of Compensation Exceeding \$5,000 in a Year

#	SOURCE NAME	CITY, STATE	BRIEF DESCRIPTION OF DUTIES
1	Cerberus Capital Management, L.P.	NEW YORK, New York	Chief Executive Officer and Senior Managing Director

#	SOURCE NAME	CITY, STATE	BRIEF DESCRIPTION OF DUTIES
2	Albertsons Companies, Inc.	NEW YORK, New York	Member of the Board of Directors
3	Cerberus ND Private Credit Fund, LLC	New York, New York	Advisory client
4	KAAMANEN Fund, LP	New York, New York	Advisory Client
5	Build Private Credit L.P.	New York, New York	Advisory Client
6	Houston Casualty Company	New York, New York	Advisory Client
7	Philadelphia Indemnity Insurance Company	New York, New York	Advisory Client
8	Reliance Standard Life Insurance Co.	New York, New York	Advisory Client
9	Safety National Casualty Corporation	New York, New York	Advisory Client
10	TMD-DL Holdings, LLC	New York, New York	Advisory Client
11	Sonoran Private Credit Opportunities Fund, LLC	New York, New York	Advisory Client
12	STYX INTERNATIONAL, LTD.	New York, New York	Advisory Client
13	Cinnabar 2021 Direct Lending, Limited	New York, New York	Advisory Client
14	Cerberus SFR Series of SALI Multi-Series Fund, L.P.	New York, New York	Advisory Client
15	LTR Investment Holdings LLC	New York, New York	Advisory Client
16	Apollo Global Real Estate Management, L.P.	New York, New York	Advisory Client

#	SOURCE NAME	CITY, STATE	BRIEF DESCRIPTION OF DUTIES
17	Cerberus StepStone Credit Fund, LLC	New York, New York	Advisory Client

5. Spouse's Employment Assets & Income and Retirement Accounts

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1	Buffalo Horn Properties LLC	No			
1.1	cattle ranch, Meeker, CO	N/A	\$1,000,001 - \$5,000,000	Rent or Royalties	\$50,001 - \$100,000

6. Other Assets and Income

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
1	U.S. bank account #1 (cash) See Endnote	N/A	Over \$50,000,000	Interest	Over \$5,000,000
2	U.S. bank account #2 (cash) See Endnote	N/A	\$25,000,001 - \$50,000,000	Interest	\$1,000,001 - \$5,000,000
3	U.S. bank account #3 (cash)	N/A	\$1,000,001 - \$5,000,000	Interest	\$100,001 - \$1,000,000
4	U.S. bank account #4 (cash)	N/A	\$1,000,001 - \$5,000,000	Interest	\$50,001 - \$100,000
5	Brokerage account #1 - Brokerage firm	No			
5.1	Fidelity Treasury Money Market Fund	Yes	\$250,001 - \$500,000		None (or less than \$201)
5.2	Adobe Inc. (ADBE)	N/A	\$15,001 - \$50,000		None (or less than \$201)

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.3	Amazon.com Inc. (AMZN)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.4	American Tower Corp. (AMT)	N/A	\$1,001 - \$15,000		None (or less than \$201)
5.5	Axis Bank GDR (05462W109)	N/A	\$15,001 - \$50,000		None (or less than \$201)
5.6	BBB Foods Inc. (TBBB)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.7	Beacon Roofing Supply Inc. (BECN)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.8	Berkley W R Corp (WRB)	N/A	\$100,001 - \$250,000	Investment Income	\$876
5.9	Bowhead Specialty Hldgs Inc. (BOW)	N/A	\$15,001 - \$50,000		None (or less than \$201)
5.10	Brightview Hldgs Inc. (BV)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.11	Camping World Hldgs Inc. (CWH)	N/A	\$15,001 - \$50,000	Investment Income	\$1,045
5.12	Chart Inds Inc. (GTLS)	N/A	\$250,001 - \$500,000		None (or less than \$201)
5.13	Chubb Limited Com (CB)	N/A	\$50,001 - \$100,000	Investment Income	\$200
5.14	Cloudflare Inc (NET)	N/A	\$15,001 - \$50,000		None (or less than \$201)
5.15	Core & Main (CNM)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.16	CrowdStrike Hldgs Inc. (CRWD)	N/A	\$50,001 - \$100,000		None (or less than \$201)

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.17	Custom Truck One Source Inc. (CTOS)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.18	Datadog Inc. (DDOG)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.19	Ferguson Enterprises Inc. (ZZCT4CRK6)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.20	Floor & Decor Hldgs Inc. (FND)	N/A	\$15,001 - \$50,000		None (or less than \$201)
5.21	FTAI Aviation Ltd. (FTAI)	N/A	\$15,001 - \$50,000	Investment Income	\$396
5.22	H&E Equipment Services Inc. (HEES)	N/A	\$15,001 - \$50,000	Investment Income	\$776
5.23	Knife River Corp (KNF)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.24	Loar Holdings Inc. (LOAR)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.25	Microsoft Corp. (MSFT)	N/A	\$15,001 - \$50,000	Investment Income	\$342
5.26	OneWater Marine Inc. (ONEW)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.27	Option Care Health Inc. (OPCH)	N/A	\$100,001 - \$250,000		None (or less than \$201)
5.28	Penske Automotive Group Inc. (PAG)	N/A	\$100,001 - \$250,000	Investment Income	\$6,778
5.29	Pool Corp (POOL)	N/A	\$250,001 - \$500,000	Investment Income	\$5,856
5.30	Quanta Services Com (PWR)	N/A	\$250,001 - \$500,000	Investment Income	\$379

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
5.31	Siemens Energy AG (SMEGF)	N/A	\$15,001 - \$50,000		None (or less than \$201)
5.32	SiriusPoint LTD (SPNT)	N/A	\$250,001 - \$500,000		None (or less than \$201)
5.33	SiteOne Landscape Supply Inc. (SITE)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.34	Skyward Specialty Ins. Group (SKWD)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.35	Smith Douglas Homes Corp (SDHC)	N/A	\$15,001 - \$50,000		None (or less than \$201)
5.36	Thryv Hldgs Inc. (THRY)	N/A	\$1,001 - \$15,000		None (or less than \$201)
5.37	Triasus Life Sciences Inc. (TLSI)	N/A	None (or less than \$1,001)		None (or less than \$201)
5.38	TWFG Inc. Com. (TWFG)	N/A	\$50,001 - \$100,000		None (or less than \$201)
5.39	Willscot Holdings Corporation (WSC)	N/A	\$15,001 - \$50,000		None (or less than \$201)
6	Tracker Capital Management, LLC - Family office	N/A	None (or less than \$1,001)		None (or less than \$201)
7	Family Trust #1	See Endnote	No		
8	Family Trust #2	See Endnote	No		
9	Family Trust #3	See Endnote	No		
10	Family Trust #4	See Endnote	No		
11	Family Trust #5	No			
11.1	Accion Systems Inc. - Aerospace	N/A	Over \$50,000,000		None (or less than \$201)

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
11.2	Aura Network Systems Inc. - Drone technology	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)
11.3	Creative Radicals LLC - Artificial intelligence	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
11.4	Eliyan Corp. - Semiconductors	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
11.5	Live Earth LLC - Software	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)
11.6	Presage Security Inc. - Biometrics	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
11.7	Privoro Holdings, Inc. - Telecommunications	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)
11.8	Silent Shield Partners LLC - Information technology	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)
11.9	TCM-Untether Holdings, LLC - Artificial intelligence	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)
11.10	Wireless Resource Group - Information technology	N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
11.11	U.S. bank account #1 Trust (cash)	N/A	\$500,001 - \$1,000,000		None (or less than \$201)
11.12	RapidFlight Parent, LLC	No			
11.12.1	RapidFlight Holdings, LLC - Drone technology	N/A	\$25,000,001 - \$50,000,000		None (or less than \$201)
12	Feinberg Family GP, L.P. - General partner of Partridge Hill Overseas Management, L.P.	See Endnote	No	None (or less than \$1,001)	None (or less than \$201)
13	Feinberg Family Institutional, LLC	See Endnote	No		
13.1	Pivotal Commware - Telecommunications	N/A	\$5,000,001 - \$25,000,000		None (or less than \$201)

#	DESCRIPTION		EIF	VALUE	INCOME TYPE	INCOME AMOUNT
13.2	U.S. bank account #1 FFI (cash)	See Endnote	N/A	Over \$50,000,000	Interest	\$1,000,001 - \$5,000,000
13.3	U.S. bank account #2 FFI (cash)		N/A	Over \$50,000,000	Interest	\$1,000,001 - \$5,000,000
13.4	U.S. bank account #3 FFI (cash)	See Endnote	N/A	Over \$50,000,000	Interest	Over \$5,000,000
14	Kidney Creek Farms LLC		No			
14.1	Farm, Schaghticoke, NY		N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
15	October Farm Properties LLC (f/k/a October Farm LLC)		No			
15.1	Farm, Middle Falls, NY		N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
16	Albany Ranch LLC		No			
16.1	Ranch, Albany, NY		N/A	\$1,000,001 - \$5,000,000		None (or less than \$201)
17	Buffalo Horn Properties LLC		No			
17.1	Cattle ranch, Meeker, CO		N/A	\$25,000,001 - \$50,000,000	Rent or Royalties	\$50,001 - \$100,000
18	Brokerage account #2		No			
18.1	JPM 100% US Treas FD - Premier Fund 675 - (VHPXX)		Yes	\$1,000,001 - \$5,000,000		\$5,001 - \$15,000
19	Brokerage account #3		No			
19.1	US DOLLAR JPM DEPOSIT SWEEP		N/A	\$25,000,001 - \$50,000,000	Interest	\$100,001 - \$1,000,000
19.2	US TREAS 4.5% 03/31/26		N/A	Over \$50,000,000	Interest	\$100,001 - \$1,000,000

#	DESCRIPTION	EIF	VALUE	INCOME TYPE	INCOME AMOUNT
19.3	US TREAS 4.875% 05/31/26	N/A	Over \$50,000,000	Interest	\$100,001 - \$1,000,000
19.4	US TREAS 4.25% 11/30/26	N/A	Over \$50,000,000	Interest	None (or less than \$201)
19.5	US TREAS 4% 12/15/27	N/A	\$5,000,001 - \$25,000,000	Interest	None (or less than \$201)
19.6	US TREAS 4.125% 03/31/29	N/A	\$25,000,001 - \$50,000,000	Interest	\$100,001 - \$1,000,000
19.7	US TREAS 4.5% 05/31/29	N/A	\$25,000,001 - \$50,000,000	Interest	\$50,001 - \$100,000
19.8	US TREAS 4.125% 11/30/29	N/A	\$1,000,001 - \$5,000,000	Interest	None (or less than \$201)

7. Transactions

(N/A) - Not required for this type of report

8. Liabilities

#	CREDITOR NAME	TYPE	AMOUNT	YEAR INCURRED	RATE	TERM
1	Cerberus C-1 Levered Loan Opportunities Fund, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2019	N/A	Life of Fund
2	Cerberus NJ Credit Opportunities Fund, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2012	N/A	Life of Fund
3	Cerberus Institutional Real Estate Partners VI, L.P.	Capital Commitment	\$250,001 - \$500,000	2022	N/A	Life of Fund

#	CREDITOR NAME	TYPE	AMOUNT	YEAR INCURRED	RATE	TERM
4	Cerberus Real Estate Debt Fund II, LP	Capital Commitment	\$250,001 - \$500,000	2022	N/A	Life of Fund
5	CIREP Centre Street II, L.P.	Capital Commitment	\$250,001 - \$500,000	2022	N/A	Life of Fund
6	Cerberus Global NPL Fund II, L.P.	Capital Commitment	\$250,001 - \$500,000	2024	N/A	Life of Fund
7	Cerberus Sonoran NPL Fund, L.P.	Capital Commitment	\$250,001 - \$500,000	2018	N/A	Life of Fund
8	CIP VII European Holdings, L.P.	Capital Commitment	\$250,001 - \$500,000	2021	N/A	Life of Fund
9	Cerberus FSBA Corporate Credit Fund, L.P.	Capital Commitment	\$500,001 - \$1,000,000	2020	N/A	Life of Fund
10	Cerberus FSBA Levered Loan Opportunities Fund, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2016	N/A	Life of Fund
11	Cerberus PSERS Levered Loan Opportunities Fund, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2015	N/A	Life of Fund
12	Cerberus Redwood Levered Loan Opportunities Fund A, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2016	N/A	Life of Fund
13	Cerberus Redwood Levered Loan Opportunities Fund B, L.P.	Capital Commitment	\$100,001 - \$250,000	2022	N/A	Life of Fund
14	Cerberus Institutional Partners VII, L.P.	Capital Commitment	\$25,000,001 - \$50,000,000	2021	N/A	Life of Fund
15	CIREP Centre Street, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2021	N/A	Life of Fund
16	SFR CM, L.P.	Capital Commitment	\$100,001 - \$250,000	2022	N/A	Life of Fund
17	Cerberus AD Residential Credit, L.P.	Capital Commitment	\$250,001 - \$500,000	2024	N/A	Life of Fund

#	CREDITOR NAME	TYPE	AMOUNT	YEAR INCURRED	RATE	TERM
18	Cerberus Supply Chain Fund, L.P.	Capital Commitment	Over \$50,000,000	2022	N/A	Life of Fund
19	Cerberus Supply Chain Opportunities, L.P.	Capital Commitment	\$250,001 - \$500,000	2022	N/A	Life of Fund
20	Cerberus Strategic Supply Chain Fund, L.P.	Capital Commitment	\$250,001 - \$500,000	2023	N/A	Life of Fund
21	Cerberus Ventures One, L.P.	Capital Commitment	\$500,001 - \$1,000,000	2024	N/A	Life of Fund
22	Cerberus SFR Venture QF Partners, L.P.	Capital Commitment	\$100,001 - \$250,000	2021	N/A	Life of Fund
23	Cerberus Institutional Partners (America), L.P. (Series Two)	Capital Commitment	\$1,000,001 - \$5,000,000	2003	N/A	Life of Fund
24	Cerberus Institutional Partners (International), L.P. (Series One)	Capital Commitment	\$5,000,001 - \$25,000,000	2008	N/A	Life of Fund
25	Cerberus Institutional Partners V, L.P.	Capital Commitment	Over \$50,000,000	2011	N/A	Life of Fund
26	Cerberus AN Master Fund, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2014	N/A	Life of Fund
27	Cerberus CAL II Partners, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2016	N/A	Life of Fund
28	Cerberus CDP IC Partners, L.P.	Capital Commitment	\$25,000,001 - \$50,000,000	2013	N/A	Life of Fund
29	Cerberus CP Partners, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2013	N/A	Life of Fund
30	Cerberus HH Partners, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2013	N/A	Life of Fund
31	Cerberus OT Partners II, L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2018	N/A	Life of Fund

#	CREDITOR NAME	TYPE	AMOUNT	YEAR INCURRED	RATE	TERM
32	Cerberus CAL III Partners, L.P.	Capital Commitment	\$100,001 - \$250,000	2019	N/A	Life of Fund
33	Cerberus Global NPL Fund, L.P.	Capital Commitment	\$250,001 - \$500,000	2018	N/A	Life of Fund
34	Cerberus Institutional Real Estate Partners III, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2012	N/A	Life of Fund
35	Cerberus MA Partners L.P.	Capital Commitment	\$1,000,001 - \$5,000,000	2013	N/A	Life of Fund
36	Cerberus Strategic Industrial Sidecar Fund, L.P.	Capital Commitment	\$15,001 - \$50,000	2021	N/A	Life of Fund
37	Cerberus Levered Loan Opportunities Fund III, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2016	N/A	Life of Fund
38	Cerberus Institutional Partners VI, L.P.	Capital Commitment	Over \$50,000,000	2015	N/A	Life of Fund
39	Cerberus PNC Senior Loan Fund, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2015	N/A	Life of Fund
40	Cerberus Institutional Partners, L.P. (Series Four)	Capital Commitment	Over \$50,000,000	2014	N/A	Life of Fund
41	Cerberus Institutional Partners, L.P. (Series Three)	Capital Commitment	Over \$50,000,000	2003	N/A	Life of Fund
42	Cerberus IC NPL Fund, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2018	N/A	Life of Fund
43	Cerberus Institutional Real Estate Partners V, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2020	N/A	Life of Fund
44	Cerberus Global Private Equity Partners, L.P.	Capital Commitment	Over \$50,000,000	2019	N/A	Life of Fund
45	Cerberus Institutional Real Estate Partners IV, L.P.	Capital Commitment	\$5,000,001 - \$25,000,000	2015	N/A	Life of Fund

#	CREDITOR NAME	TYPE	AMOUNT	YEAR INCURRED	RATE	TERM
46	Cerberus Real Estate Debt Fund, LP	Capital Commitment	\$1,000,001 - \$5,000,000	2019	N/A	Life of Fund
47	Cerberus GOHL Fund, L.P.	Capital Commitment	\$100,001 - \$250,000	2019	N/A	Life of Fund

9. Gifts and Travel Reimbursements

(N/A) - Not required for this type of report

Endnotes

PART	#	ENDNOTE
2.	1	The filer owns this General Partner entity.
2.	1.1	See lines 1.2.1 through 1.2.120 for the Fund holding on which this interest is based
2.	1.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2019-1 M, SCRT 2017-2 M2, SCRT 2017-2 B, SCRT 2017-4 B, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2018-4 M, SCRT 2018-3 M
2.	1.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 BIO, SCRT 2017-4 BIO, SCRT 2016-1 BIO, SCRT 2016-1 XSIO, SCRT 2017-2 XSIO
2.	1.2.4	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	1.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B2, NRZT 2019-RPL2 B2
2.	1.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M1, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 XB, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A

PART	#	ENDNOTE
2.	1.2.7	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/12/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24
2.	1.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	1.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	1.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B5, TPMT 2017-1 B4, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2
2.	1.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B2, TPMT 2019-MH1 B5, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	1.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A A2
2.	1.2.13	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	1.2.14	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	1.2.15	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	1.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 D1, TPAT 2018-SL1 D3, TPAT 2018-SL1 R
2.	1.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	1.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 M1AX, TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 A2BX, TPMT 2020-2 M1BX, TPMT 2020-2 A2AX, TPMT 2020-2 M1AX
2.	1.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2

PART	#	ENDNOTE
2.	1.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	1.2.21	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.22	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.23	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.24	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.25	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, TPMT 2019-3 M2X
2.	1.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX
2.	1.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	1.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2
2.	1.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX, TPMT 2020-3 A2AX
2.	1.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	1.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	1.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	1.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2

PART	#	ENDNOTE
2.	1.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS2, TPMT 2016-1 XS1
2.	1.2.36	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.37	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2
2.	1.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	1.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1
2.	1.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XA, TPMT 2023-1 M2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 M1
2.	1.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	1.2.43	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	1.2.45	TPMT 2019-HE1 – Mortgage Whole Loan. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	1.2.46	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.47	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.48	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	1.2.49	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.50	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	1.2.52	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.53	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	1.2.54	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P. and Sevetti Homes, LLC.
2.	1.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 X, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS3, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX
2.	1.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C
2.	1.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 XS, MCMLT 2015-1 XS
2.	1.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	1.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	1.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	1.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	1.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2

PART	#	ENDNOTE
2.	1.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	1.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	1.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	1.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	1.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	1.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	1.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2
2.	1.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	1.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	1.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2
2.	1.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	1.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS2, TPMT 2016-3 XS1
2.	1.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS2, TPMT 2017-1 XS1
2.	1.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS2, TPMT 2017-2 XS1
2.	1.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS2, TPMT 2016-2 XS1

PART	#	ENDNOTE
2.	1.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS3, TPMT 2016-4 XS2, TPMT 2016-4 XS1
2.	1.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS2, TPMT 2016-5 XS1, TPMT 2016-5 XS3
2.	1.2.83	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	1.2.84	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	1.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B5, TPMT 2018-2 B4, TPMT 2018-2 B3, TPMT 2018-2 B2, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1
2.	1.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B5, TPMT 2018-1 B4, TPMT 2018-1 B3, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1
2.	1.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 A1
2.	1.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 A1B
2.	1.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5
2.	1.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 B4, MCMLT 2015-1 B4
2.	1.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B3, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1
2.	1.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B2, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 B4, TPMT 2017-4 B3, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1

PART	#	ENDNOTE
2.	1.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1
2.	1.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B5, TPMT 2017-6 B4, TPMT 2017-6 B3, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1
2.	1.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3
2.	1.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B5, TPMT 2018-3 B4, TPMT 2018-3 B3, TPMT 2018-3 B2, TPMT 2018-3 B1, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 A1
2.	1.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B5, TPMT 2018-4 B4, TPMT 2018-4 B3, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2, TPMT 2018-4 A1
2.	1.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B5, TPMT 2018-5 B4, TPMT 2018-5 B3, TPMT 2018-5 B2, TPMT 2018-5 B1, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 A1
2.	1.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B5, TPMT 2018-6 B4, TPMT 2018-6 B3, TPMT 2018-6 B2, TPMT 2018-6 B1, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 A1A
2.	1.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 B1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2, TPMT 2019-1 A1
2.	1.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 A1
2.	1.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 A1, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 A2
2.	1.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B4, TPMT 2019-4 M2AX, TPMT 2019-4 B3, TPMT 2019-4 B2, TPMT 2019-4 B1, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1

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2.	1.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1
2.	1.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 A1
2.	1.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A1A
2.	1.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 B2, TPMT 2020-1 B1, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	1.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B
2.	1.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2
2.	1.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1
2.	1.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2
2.	1.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1
2.	1.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 M1
2.	1.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A2, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A1, TPMT 2022-2 M1

PART	#	ENDNOTE
2.	1.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1
2.	1.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1
2.	1.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 B5, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2
2.	1.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	1.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	1.2.120	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	2	The filer owns this General Partner entity.
2.	2.1	See lines 2.2.1 through 2.2.143 for the Fund holding on which this interest is based
2.	2.2.2	Diebold Nixdorf Inc. (financial and retail technology technology company - NYSE:DBD). Public common stock investment.
2.	2.2.3	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	2.2.4	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	2.2.5	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	2.2.6	Laureate Education Inc. (Industry: Consumer Services) This borrower has entered into the following loan agreements: Revolver.
2.	2.2.7	Strategic Materials, Inc. (glass recycling company).
2.	2.2.8	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.

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2.	2.2.9	Intelsat Luxembourg SA (international satellite service provider). This position is held through Saberasu DT Investments LDC (Class 2016-A), Promontoria Holding Coop II LDC (Class B), Promontoria Holding Coop LDC (Class P), Promontoria 6 Coöperatie U.A. and Promontoria Holding 155 B.V.
2.	2.2.10	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.
2.	2.2.11	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	2.2.12	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	2.2.13	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	2.2.14	Dynata, LLC (first party data collection company).
2.	2.2.15	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	2.2.16	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	2.2.17	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	2.2.18	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	2.2.19	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	2.2.20	CVLGHT 5 5/8 09/15/28.
2.	2.2.21	COIN 3 5/8 10/01/31 and COIN 0 1/2 06/01/26.
2.	2.2.22	CORURI 10 02/10/27.
2.	2.2.23	DISH 3 3/8 08/15/26.
2.	2.2.24	HLF 12 1/4 04/15/29.
2.	2.2.25	IPHS 9 3/8 02/15/28, IPHS 8 3/4 02/15/26, and IPHS 11 1/2 06/15/29.
2.	2.2.26	LVLT 10 1/2 04/15/29, LVLT 10 1/2 05/15/30, LVLT 11 11/15/29, LVLT 3 3/4 07/15/29, LVLT 3 5/8 01/15/29, LVLT 3 7/8 10/15/30, LVLT 3.4 03/01/27, LVLT 4 04/15/31, LVLT 4 1/2 04/01/30, and LVLT 4 1/4 07/01/28.

PART	#	ENDNOTE
2.	2.2.27	NWFIBR 6 02/15/28 and NWFIBR 10 3/4 06/01/28.
2.	2.2.28	PLDEVE 7 3/4 11/15/25 and PLDEVE 7 3/4 11/15/25 – REGS.
2.	2.2.29	RADIAT 4 1/2 09/15/26.
2.	2.2.30	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, and TOTALP 10 1/2 12/31/28.
2.	2.2.31	TPCG 13 12/16/27.
2.	2.2.32	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, and UNIFIN 8 3/8 01/27/28.
2.	2.2.33	VERITS 7 1/2 09/01/25.
2.	2.2.34	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31, and CSCHLD 4 1/2 11/15/31.
2.	2.2.35	LOGM 5 1/2 05/01/28 1L and LOGM 5 1/2 05/01/28 2L.
2.	2.2.36	GTRC 8 1/2 01/15/26.
2.	2.2.37	NEWSQ 15 1/2 11/01/23 and NEWSQ 17 1/2 05/01/24.
2.	2.2.38	MNK 14 3/4 11/14/28.
2.	2.2.39	CFIELD 6 5/8 08/01/26.
2.	2.2.40	Affinion (AIS Holdco LLC) (Industry: Finance) This borrower has entered into the following loan agreements: Second Lien Term Loan and 1st Lien Term Loan.
2.	2.2.41	Atlas Purchaser Inc (Aspect Software) (Industry: Software). This borrower has entered into the following loan agreements: 2nd Out Term Loan, 3rd Out Term Loan (Tranche A), and Term Loan.
2.	2.2.42	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.43	Level 3 Financing, Inc. (Industry: Telecommunications). This borrower has entered into the following loan agreements: Term B-1 Loans and Term B-2 Loans.
2.	2.2.44	Mallinckrodt International Finance S.A. (Industry: Biotech and Pharma). This borrower has entered into the following loan agreements: First Out Term Loan and Second Out Term Loan.

PART	#	ENDNOTE
2.	2.2.45	New Trojan Parent Inc (Industry: Apparel & Textile Products). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.46	Patagonia Holdco LLC (Industry: Telecommunications) This borrower has entered into the following loan agreements: Patagonia Holdco LLC - Term Loan.
2.	2.2.47	PETCO Animal Supplies, Inc. (Industry: Retail - Discretionary) This borrower has entered into the following loan agreements: Petco Health & Wellness Company - Initial Term Loan.
2.	2.2.48	PlayPower Inc (Industry: Leisure Products) This borrower has entered into the following loan agreements: PlayPower - Initial Term Loan.
2.	2.2.49	Quest Software Inc. (Industry: Software) This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.50	SMI Acquisition Inc (Industry: Industrial Services – Commercial Support Services) This borrower has entered into the following loan agreements: Term Loan, Initial First Out U.S. Term Loans, Initial Canadian Term Loans, and New Money DIP.
2.	2.2.51	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment) This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.52	CBL & Associates LP (Industry: Real Estate - REIT) This borrower has entered into the following loan agreements: New Term Loan.
2.	2.2.53	Electron Bidco Inc. (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.54	Hexion Inc (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.55	LTI Holdings Inc (Industry: Industrial Intermediate Products) This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.56	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan-CBF.
2.	2.2.57	Oscar Acquisitionco, LLC (Industry: Construction Materials) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.58	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreements: Packaging Coordinators Midco Inc - 1st Lien Term Loan.

PART	#	ENDNOTE
2.	2.2.59	Skopima Consilio Parent LLC (Industry: Software) This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.60	SPX Flow Inc (Industry: Industrial Products - Machinery) This borrower has entered into the following loan agreements: Term B Loan.
2.	2.2.61	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.62	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary) This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.63	Ulterra Holdings Inc. (Industry: Energy/ Oil & Gas Equipment & Services) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.64	Viad Corp (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.65	ACProducts Holdings Inc. (Industry: Consumer Discretionary Products). This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.66	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.67	Anastasia Parent, LLC (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreements: First Lien Term B and Revolver.
2.	2.2.68	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreements: First Lien Term B.
2.	2.2.69	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.70	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.71	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	2.2.72	Burgess Point Purchaser Corp (BBB Industries) (Industry: Consumer Discretionary Products - Automotive). This borrower has entered into the following loan agreement: Term Loan B.
2.	2.2.73	Calburn International LLC (Industry: Health Care Services). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	2.2.74	Castle US Holding Corp (Vision) (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term B and Dollar Term B-2 Loans.
2.	2.2.75	Congruex Group LLC (Industry: Services: Engineering/ Construction for Telecom Industry). This borrower has entered into the following loan agreements: Term B.
2.	2.2.76	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.77	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.78	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.79	Gogo Intermediate Holdings LLC (Industry: Telecommunications). This borrower has entered into the following loan agreements: Term B.
2.	2.2.80	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.81	Groupe Solmax Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.82	Harland Clarke (Vericast Corp) (Industry: IT Services). This borrower has entered into the following loan agreements: 2023 Extended Term Loan.
2.	2.2.83	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.84	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). This borrower has entered into the following loan agreements: First Out Term Loan and Last Out Term Loan.
2.	2.2.85	Isagenix International LLC (Industry: Retail - Discretionary). This borrower has entered into the following loan agreements: Senior Lien Term Loan.
2.	2.2.86	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.87	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreements: Term B Loan.
2.	2.2.88	K&N Parent (Industry: Consumer Discretionary Products - Automotive). This borrower has entered into the following loan agreements: Tranche A New Money Loans and Take Back 1st Lien Debt.

PART	#	ENDNOTE
2.	2.2.89	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.90	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreements: Exit Term Loan.
2.	2.2.91	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.92	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan (2022).
2.	2.2.93	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.94	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.95	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.96	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Term Loan B – 1st Lien.
2.	2.2.97	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreements: Third Out Term Loan.
2.	2.2.98	(Merlin Buyer Inc. Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.99	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.100	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreements: Term B Loan.
2.	2.2.101	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.102	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.103	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan.

PART	#	ENDNOTE
2.	2.2.104	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	2.2.105	Poseidon Bidco S.A.S. (Industry: Specialty Finance). This borrower has entered into the following loan agreements: Facility B2 (EUR).
2.	2.2.106	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreements: Term B Loan.
2.	2.2.107	Research Now Group LLC (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: First Out Term Loan and Second Out Term Loan.
2.	2.2.108	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.109	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/ Casinos & Gaming). This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.110	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.111	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	2.2.112	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B.
2.	2.2.113	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.114	Grupo Sports World (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Term Loan.
2.	2.2.115	Twin Star Holdings Ltd. (Project Logo) (Industry: Base Metals Mining Services). This borrower has entered into the following loan agreements: Facility A.
2.	2.2.116	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan and Super Senior Term Loan.
2.	2.2.117	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreements: Take Back Loan.

PART	#	ENDNOTE
2.	2.2.118	B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 04/09/24, B 04/23/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 07/02/24, B 01/09/24, B 02/29/24, B 04/16/24, B 06/25/24, B 06/27/24, B 08/20/24, B 09/03/24, B 08/15/24, B 10/08/24, B 09/12/24, B 10/03/24, B 10/15/24, and B 12/05/24.
2.	2.2.119	T 4 1/8 11/15/32, T 3 1/2 02/15/33, and T 4 1/2 11/15/33.
2.	2.2.120	Sarvara Investment Fund I (Indian Investment Fund, which owns non-convertible debentures issued two affiliates of SAMHI Hotels Ltd, an Indian hotel owner). This position is held through Promontoria DT VI Investments LLC (Series Samhi Shares), Promontoria Holding Coöperatie U.A. (Class B), Cerberus Global Investments B.V. and Promontoria Holding VI B.V. In addition, Promontoria VI Lender L.P. (Series Samhi Shares of Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	2.2.121	Grupo Sports World (Mexico fitness centers). This position in debt and equity instruments is held through Promontoria Europe Investments 143 LDC (Series GSW), Promontoria 33 Coöperatie U.A., Promontoria Holding 205 B.V. and Promontoria Holding 206 B.V. In addition, Promontoria 206 Lender L.P. (Series GSW of Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	2.2.122	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan, and Senior Pari Loan.
2.	2.2.123	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, and Tranche 2 Commitment.
2.	2.2.124	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow.
2.	2.2.125	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, and UNIFIN 8 3/8 01/27/28 Escrow.
2.	2.2.126	Escrow rights with respect to the following: SEGR Escrow Position.
2.	2.2.127	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	2.2.128	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	2.2.129	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	2.2.130	ALTO MAIPO SpA - 1st Lien Notes and ALTO MAIPO SpA - 2nd Lien Notes.

PART	#	ENDNOTE
2.	2.2.131	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow).
2.	2.2.132	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22, KAISAG 11 1/4 04/16/25, KAISAG 11.95 10/22/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 11.95 11/12/23, KAISAG 11.7 11/11/25, KAISAG 9.95 07/23/25, KAISAG 11.65 06/01/26, KAISAG 11 1/2 01/30/23, and KAISAG 10 1/2 09/07/22.
2.	2.2.133	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	2.2.134	GSWMIN 0 04/30/26.
2.	2.2.135	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	2.2.136	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	2.2.137	Security: CCM Denali Equity Holdings, LP – Warrant ; Strike Price: No Strike Price ; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	2.2.138	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	2.2.139	Promontoria Holding 206 B.V. (Dutch Special Purpose Vehicle which holds security receipts issued by an Indian ARC Trust created by Assets Care & Reconstruction Enterprise Ltd., to acquire non-performing assets). This position is held through Promontoria Europe Investments 143 LDC (Series Kindergarten), Promontoria 33 Coöperatie U.A., Promontoria Holding 205 B.V. In addition, Promontoria 206 Lender L.P. (Series Kindergarten) (Delaware Limited Partnership) has extended loans to entities in this structure.
2.	2.2.140	Promontoria Yuma Investments LDC (Cayman Special Purpose Vehicle). This entity owns a minority interest in Patrimonio Autónomo FC - Promontoria Yuma, a Colombian Trust, which holds NPLs related to Concesionaria Yuma, a Colombian toll road infrastructure program).
2.	2.2.143	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	3	The filer owns this General Partner entity.
2.	3.1	See lines 3.2.1 through 3.2.126 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	3.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR2 I, AMSR 2020-SFR3 H, AMSR 2019-SFR1 H, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2020-SFR1 I, AMSR 2020-SFR2 I, AMSR 2020-SFR2 I, AMSR 2020-SFR3 H, AMSR 2020-SFR3 H, AMSR 2019-SFR1 H, AMSR 2019-SFR1 H, AMSR 2020-SFR3 I, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2019-SFR1 I, AMSR 2020-SFR1 I, AMSR 2020-SFR1 I, AMSR 2021-SFR1 G, AMSR 2021-SFR3 I,
2.	3.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3, CFMT 2021-EBO1 M3, CFMT 2021-EBO1 M3
2.	3.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M4, CHASE 2020-CL1 M5, CHASE 2020-CL1 B, CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4, CHASE 2020-CL1 B
2.	3.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2019-RP1 B2, CMLTI 2015-A B5, CMLTI 2015-A B5, CMLTI 2019-RP1 B2, CMLTI 2019-RP1 B2, CMLTI 2015-A B5
2.	3.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E, CAFL 2021-3 E, CAFL 2021-3 E
2.	3.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2022-1 E, CAFL 2022-1 E, CAFL 2022-1 E
2.	3.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 2B2, CAS 2022-R06 1B2, CAS 2022-R02 2B1, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2022-R07 1B1, CAS 2022-R05 2B2, CAS 2022-R05 2B2, CAS 2022-R06 1B2, CAS 2022-R06 1B2, CAS 2022-R02 2B1, CAS 2022-R02 2B1, CAS 2021-R01 1B2, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2022-R01 1B2, CAS 2022-R07 1B1, CAS 2022-R07 1B1, CAS 2022-R07 1B2, CAS 2022-R07 1B2
2.	3.2.9	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	3.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2,FKMF 2021-A A2, FKMF 2021-A A2
2.	3.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B, FKMF 2021-A B, FKMF 2021-A B
2.	3.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 BIO, SCRT 2017-4 BIO, SCRT 2017-3 BIO, SCRT 2017-2 BIO, SCRT 2017-2 BIO, SCRT 2017-4 BIO, SCRT 2017-4 BIO, SCRT 2017-3 BIO, SCRT 2017-3 BIO

PART	#	ENDNOTE
2.	3.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2018-4 M, SCRT 2020-2 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-3 M, SCRT 2017-2 M2, SCRT 2017-2 M2, SCRT 2018-4 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2018-3 M, SCRT 2017-3 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2019-3 M, SCRT 2016-1 M2, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2019-4 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2017-1 M2, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2020-1 M, SCRT 2020-1 M, SCRT 2017-2 B, SCRT 2017-4 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2019-2 BXS, SCRT 2021-1 M, SCRT 2021-3 M, SCRT 2017-3 B, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2018-1 BX, SCRT 2021-2 M, SCRT 2017-2 B, SCRT 2017-4 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2017-3 B, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2018-1 BX, SCRT 2021-3 M, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2021-2 M
2.	3.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA7 B2, STACR 2021-HQA1 B1, STACR 2021-DNA7 B1, STACR 2021-DNA1 B1, STACR 2022-DNA2 B1, STACR 2022-HQA1 B1, STACR 2021-DNA7 B2, STACR 2021-DNA7 B2, STACR 2021-HQA1 B1, STACR 2021-HQA1 B1, STACR 2021-DNA7 B1, STACR 2021-DNA7 B1, STACR 2021-DNA1 B1, STACR 2021-DNA1 B1, STACR 2022-DNA2 B1, STACR 2022-DNA2 B1, STACR 2022-HQA1 B1, STACR 2022-HQA1 B1, STACR 2022-DNA3 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-DNA1 B2, STACR 2022-DNA3 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-DNA1 B2, STACR 2022-DNA3 B2, STACR 2022-DNA4 B2, STACR 2022-DNA5 B2, STACR 2022-DNA5 B2, STACR 2022-DNA5 B2
2.	3.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 F, HPA 2021-2 F, HPA 2021-2 G, HPA 2021-2 G, HPA 2021-2 G
2.	3.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2017-1 B3, MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2017-2 B3, MCMLT 2018-1 B2, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2018-2 B2, MCMLT 2019-GS1 B1, MCMLT 2019-GS1 B1, MCMLT 2019-GS1 B1
2.	3.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D, NSLT 2021-DA C, NSLT 2021-DA C, NSLT 2021-DA D, NSLT 2021-DA D
2.	3.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 F, PROG 2021-SFR10 F, PROG 2021-SFR10 F, PROG 2021-SFR10 H, PROG 2021-SFR10 G, PROG 2021-SFR10 H, PROG 2021-SFR10 G, PROG 2021-SFR10 G, PROG 2021-SFR10 H

PART	#	ENDNOTE
2.	3.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2020-SFR1 G, PROG 2020-SFR1 G, PROG 2020-SFR1 G, PROG 2021-SFR11 G, PROG 2021-SFR11 G, PROG 2021-SFR11 G, PROG 2021-SFR11 F, PROG 2021-SFR11 F, PROG 2021-SFR11 F, PROG 2022-SFR3 F, PROG 2022-SFR3 F, PROG 2021-SFR1 H, PROG 2021-SFR2 H, PROG 2021-SFR3 H, PROG 2021-SFR1 G, PROG 2022-SFR1 G, PROG 2021-SFR1 G, PROG 2021-SFR1 H, PROG 2021-SFR2 H, PROG 2021-SFR3 H, PROG 2022-SFR1 G, PROG 2021-SFR1 G, PROG 2021-SFR1 H, PROG 2021-SFR2 H, PROG 2021-SFR3 H, PROG 2022-SFR1 G
2.	3.2.21	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P. and Sevetti Homes, LLC.
2.	3.2.22	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts..
2.	3.2.23	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	3.2.24	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	3.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2022-DNA5 B2, STACR 2022-DNA5 B2, STACR 2022-DNA5 B2
2.	3.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 E2, STAR 2022-SFR3 E2, STAR 2022-SFR3 E2, STAR 2022-SFR3 F, STAR 2022-SFR3 F, STAR 2022-SFR3 F
2.	3.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H, STAR 2021-SFR1 H, STAR 2021-SFR1 H
2.	3.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H, STAR 2021-SFR2 G, STAR 2021-SFR2 F, STAR 2021-SFR2 H, STAR 2021-SFR2 G, STAR 2021-SFR2 F, STAR 2021-SFR2 F, STAR 2021-SFR2 H, STAR 2021-SFR2 G
2.	3.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X I, STRA 2021-2X I, STRA 2021-2X H, STRA 2021-2X H, STRA 2021-2X H

PART	#	ENDNOTE
2.	3.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2, TPAT 2021-SL1 C, TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 B, TPAT 2021-SL1 A2, TPAT 2021-SL1 A2
2.	3.2.31	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE, TPHT 21-HE1 MOA RESERVE, TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2, TPHT 2021-HE1 X, TPHT 2021-HE1 X, TPHT 2021-HE1 XS2, TPHT 2021-HE1 XS2
2.	3.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B2, TPHT 2021-HE1 A1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 M1, TPHT 2021-HE1 A2
2.	3.2.34	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve, TPMFT 2020-PM5 SF Reserve, TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.35	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested
2.	3.2.36	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve, TPMFT 2021-PM1 SL Citi Reserve, TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.37	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE, TPMFT 2021-PM6 REPO RESERVE, TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.38	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested

PART	#	ENDNOTE
2.	3.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 X, TPMT 2016-1 XS2, TPMT 2016-1 XS2, TPMT 2016-1 XS1, TPMT 2016-1 X, TPMT 2016-1 XS2, TPMT 2016-1 XS1, TPMT 2016-1 XS1
2.	3.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B1, TPMT 2016-1 M2, TPMT 2016-1 B2, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B1, TPMT 2016-1 M2, TPMT 2016-1 B2, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	3.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 X, TPMT 2016-2 XS2, TPMT 2016-2 XS1, TPMT 2016-2 X, TPMT 2016-2 XS2, TPMT 2016-2 XS1, TPMT 2016-2 XS2, TPMT 2016-2 XS1
2.	3.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 M1, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 B2, TPMT 2016-2 M1, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1
2.	3.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 XS1, TPMT 2016-3 XS2, TPMT 2016-3 XS1, TPMT 2016-3 X. TPMT 2016-3 X, TPMT 2016-3 X, TPMT 2016-3 XS2, TPMT 2016-3 XS2, TPMT 2016-3 XS1
2.	3.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1, TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 B2, TPMT 2016-3 M1, TPMT 2016-3 M1
2.	3.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 XS3, TPMT 2016-4 XS3, TPMT 2016-4 XS2, TPMT 2016-4 XS2, TPMT 2016-4 XS1, TPMT 2016-4 XS1, TPMT 2016-4 X, TPMT 2016-4 XS3, TPMT 2016-4 XS2, TPMT 2016-4 XS1, TPMT 2016-4 X, TPMT 2016-4 X
2.	3.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1, TPMT 2016-4 B5, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B4, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	3.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS3, TPMT 2016-5 XS3, TPMT 2016-5 XS2, TPMT 2016-5 XS2, TPMT 2016-5 XS1, TPMT 2016-5 XS1, TPMT 2016-5 X, TPMT 2016-5 XS3, TPMT 2016-5 XS2, TPMT 2016-5 XS1, TPMT 2016-5 X, TPMT 2016-5 X

PART	#	ENDNOTE
2.	3.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 B5, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 B5, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2, TPMT 2016-5 B5, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2
2.	3.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 XS1, TPMT 2017-1 X, TPMT 2017-1 X, TPMT 2017-1 XS2, TPMT 2017-1 XS1, TPMT 2017-1 X, TPMT 2017-1 XS2, TPMT 2017-1 XS2, TPMT 2017-1 XS1
2.	3.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A1, TPMT 2017-1 A1, TPMT 2017-1 B5, TPMT 2017-1 B4, TPMT 2017-1 B3, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 B5, TPMT 2017-1 B4, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2, TPMT 2017-1 B5, TPMT 2017-1 B4, TPMT 2017-1 B3, TPMT 2017-1 B1. TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2, TPMT 2017-1 B2
2.	3.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 XS2, TPMT 2017-2 XS1, TPMT 2017-2 X, TPMT 2017-2 XS2, TPMT 2017-2 XS1, TPMT 2017-2 X, TPMT 2017-2 X, TPMT 2017-2 XS2, TPMT 2017-2 XS1
2.	3.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 B4, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 A2, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 B4, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 A2, TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	3.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 XS2, TPMT 2017-3 XS1, TPMT 2017-3 XS1, TPMT 2017-3 X, TPMT 2017-3 XS2, TPMT 2017-3 XS1, TPMT 2017-3 X, TPMT 2017-3 X, TPMT 2017-3 XS2
2.	3.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 A2, TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B3, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A1, TPMT 2017-3 B4, TPMT 2017-3 B3, TPMT 2017-3 B2, TPMT 2017-3 B5, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1, TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B3, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1

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2.	3.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 XS2, TPMT 2017-4 XS1, TPMT 2017-4 XS1, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 X, TPMT 2017-4 XS2, TPMT 2017-4 B5, TPMT 2017-4 B4, TPMT 2017-4 B3, TPMT 2017-4 B2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 XS2, TPMT 2017-4 XS1, TPMT 2017-4 B2, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 X, TPMT 2017-4 B5, TPMT 2017-4 B4, TPMT 2017-4 B3, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A1, TPMT 2017-4 X, TPMT 2017-4 B5, TPMT 2017-4 B4, TPMT 2017-4 B3, TPMT 2017-4 B2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2
2.	3.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 XS2, TPMT 2017-5 XS2, TPMT 2017-5 XS1, TPMT 2017-5 XS1, TPMT 2017-5 XS1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1, TPMT 2017-5 B5, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 XS2, TPMT 2017-5 M2, TPMT 2017-5 A2, TPMT 2017-5 A1, TPMT 2017-5 B5, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M1, TPMT 2017-5 B5, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1
2.	3.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 X, TPMT 2017-6 XS2, TPMT 2017-6 XS1, TPMT 2017-6 XS2, TPMT 2017-6 XS1, TPMT 2017-6 X, TPMT 2017-6 XS2, TPMT 2017-6 XS1
2.	3.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 A1, TPMT 2017-6 B5, TPMT 2017-6 B4, TPMT 2017-6 B3, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 B5, TPMT 2017-6 B4, TPMT 2017-6 B3, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1, TPMT 2017-6 B1, TPMT 2017-6 B5, TPMT 2017-6 A1, TPMT 2017-6 B4, TPMT 2017-6 B3, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2
2.	3.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 X, TPMT 2018-1 XS2, TPMT 2018-1 XS1, TPMT 2018-1 XS2, TPMT 2018-1 XS2, TPMT 2018-1 XS1
2.	3.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B5, TPMT 2018-1 B3, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1, TPMT 2018-1 B4, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 B5, TPMT 2018-1 B4, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1, TPMT 2018-1 B3, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 B5, TPMT 2018-1 B4, TPMT 2018-1 B3, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1
2.	3.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2, TPMT 2018-2 XS1, TPMT 2018-2 XS2, TPMT 2018-2 XS2, TPMT 2018-2 XS1

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2.	3.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 A1, TPMT 2018-2 B5, TPMT 2018-2 B4, TPMT 2018-2 B3, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 B2, TPMT 2018-2 B1, TPMT 2018-2 B5, TPMT 2018-2 B4, TPMT 2018-2 B3, TPMT 2018-2 B2, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1, TPMT 2018-2 B1, TPMT 2018-2 A1, TPMT 2018-2 B5, TPMT 2018-2 B4, TPMT 2018-2 B3, TPMT 2018-2 B2, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2
2.	3.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS2, TPMT 2018-3 XS1, TPMT 2018-3 XS2, TPMT 2018-3 XS2, TPMT 2018-3 XS1, TPMT 2018-3 XS1
2.	3.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B4, TPMT 2018-3 A1, TPMT 2018-3 B5, TPMT 2018-3 B3, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 B2, TPMT 2018-3 B1, TPMT 2018-3 B5, TPMT 2018-3 B4, TPMT 2018-3 B3, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 A1, TPMT 2018-3 B2, TPMT 2018-3 B1, TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 B5, TPMT 2018-3 B4, TPMT 2018-3 B3, TPMT 2018-3 B2, TPMT 2018-3 B1, TPMT 2018-3 M2, TPMT 2018-3 M1
2.	3.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 X, TPMT 2018-4 XS2, TPMT 2018-4 XS1, TPMT 2018-4 XS1, TPMT 2018-4 X, TPMT 2018-4 XS2, TPMT 2018-4 XS2, TPMT 2018-4 XS1
2.	3.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 B5, TPMT 2018-4 B4, TPMT 2018-4 B3, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2, TPMT 2018-4 A1, TPMT 2018-4 B5, TPMT 2018-4 B4, TPMT 2018-4 B3, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A1, TPMT 2018-4 B5, TPMT 2018-4 B4, TPMT 2018-4 B3, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2
2.	3.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS2, TPMT 2018-5 XS1, TPMT 2018-5 XS2, TPMT 2018-5 XS1, TPMT 2018-5 XS2, TPMT 2018-5 XS1
2.	3.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 A1, TPMT 2018-5 B5, TPMT 2018-5 B4, TPMT 2018-5 B3, TPMT 2018-5 B2, TPMT 2018-5 B1, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 B3, TPMT 2018-5 B2, TPMT 2018-5 B1, TPMT 2018-5 A1, TPMT 2018-5 B5, TPMT 2018-5 B4, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 A1, TPMT 2018-5 B5, TPMT 2018-5 B4, TPMT 2018-5 B3, TPMT 2018-5 B2, TPMT 2018-5 B1, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2
2.	3.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 X, TPMT 2018-6 X, TPMT 2018-6 XS2, TPMT 2018-6 XS1, TPMT 2018-6 XS2, TPMT 2018-6 XS1, TPMT 2018-6 XS2, TPMT 2018-6 XS1

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2.	3.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1B, TPMT 2018-6 A1A, TPMT 2018-6 B1, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 B5, TPMT 2018-6 B4, TPMT 2018-6 B3, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B1, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 A1A, TPMT 2018-6 B5, TPMT 2018-6 B4, TPMT 2018-6 B2, TPMT 2018-6 B1, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 A1A, TPMT 2018-6 B5, TPMT 2018-6 B4, TPMT 2018-6 B3, TPMT 2018-6 B2, TPMT 2018-6 M2, TPMT 2018-6 M1
2.	3.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1, TPMT 2019-1 XS1, TPMT 2019-1 XS2, TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	3.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B5, TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 B5, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 B1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 B5, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 B1, TPMT 2019-1 A2, TPMT 2019-1 A1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A1, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 B1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2
2.	3.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2, TPMT 2019-2 XS1, TPMT 2019-2 XS2, TPMT 2019-2 XS2
2.	3.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 B5, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 B5, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 A1, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 B5, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2, TPMT 2019-2 M1
2.	3.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS1, TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 XS2, TPMT 2019-3 XS2
2.	3.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B5, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 B1, TPMT 2019-3 A1, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 B5, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B5, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 M2, TPMT 2019-3 M1
2.	3.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS1, TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 XS2, TPMT 2019-4 XS2

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2.	3.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XA, TPMT 2019-4 B4, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1, TPMT 2019-4 B5, TPMT 2019-4 B3, TPMT 2019-4 B2, TPMT 2019-4 M2, TPMT 2019-4 B1, TPMT 2019-4 XA, TPMT 2019-4 B5, TPMT 2019-4 B4, TPMT 2019-4 B3, TPMT 2019-4 B2, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1, TPMT 2019-4 B1, TPMT 2019-4 A1, TPMT 2019-4 XA, TPMT 2019-4 B4, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 B5, TPMT 2019-4 B3, TPMT 2019-4 B2, TPMT 2019-4 B1
2.	3.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS2, TPMT 2019-HY1 XS2, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2, TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 X, TPMT 2019-HY1 X
2.	3.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 A1, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 A1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1
2.	3.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2, TPMT 2019-HY2 XS2, TPMT 2019-HY2 XS2
2.	3.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 A1, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 A1, TPMT 2019-HY2 B2, TPMT 2019-HY2 A1, TPMT 2019-HY2 M2, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2
2.	3.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS2, TPMT 2019-HY3 XS2, TPMT 2019-HY3 XS2, TPMT 2019-HY3 X, TPMT 2019-HY3 X, TPMT 2019-HY3 X
2.	3.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B5, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B3, TPMT 2019-HY3 A1A, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 B2, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A1A, TPMT 2019-HY3 B2, TPMT 2019-HY3 A1A, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B

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2.	3.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2, TPMT 2019-MH1 XS2, TPMT 2019-MH1 XS2
2.	3.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 A2, TPMT 2019-MH1 A2, TPMT 2019-MH1 B5, TPMT 2019-MH1 B4, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B5, TPMT 2019-MH1 B4, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B5, TPMT 2019-MH1 B4, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	3.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 XS1, TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 XS2, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2, TPMT 2020-1 X, TPMT 2020-1 X, TPMT 2020-1 A1X, TPMT 2020-1 XS2
2.	3.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 B5, TPMT 2020-1 B2, TPMT 2020-1 A2B, TPMT 2020-1 XA, TPMT 2020-1 B4, TPMT 2020-1 B3, TPMT 2020-1 B1, TPMT 2020-1 M2, TPMT 2020-1 M1, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 B5, TPMT 2020-1 A2B, TPMT 2020-1 XA, TPMT 2020-1 B4, TPMT 2020-1 B3, TPMT 2020-1 B2, TPMT 2020-1 B1, TPMT 2020-1 M2, TPMT 2020-1 M1, TPMT 2020-1 A1, TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 XA, TPMT 2020-1 B5, TPMT 2020-1 B4, TPMT 2020-1 B3, TPMT 2020-1 B2, TPMT 2020-1 B1, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	3.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 XS1, TPMT 2020-2 XS1, TPMT 2020-2 XS2, TPMT 2020-2 XS2, TPMT 2020-2 XS2, TPMT 2020-2 X, TPMT 2020-2 X, TPMT 2020-2 X
2.	3.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 A2, TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A1B, TPMT 2020-2 A1A, TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B, TPMT 2020-2 A1A, TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B
2.	3.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 XS1, TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX, TPMT 2020-3 A2AX, TPMT 2020-3 X, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 XS2, TPMT 2020-3 A2AX, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX, TPMT 2020-3 A2BX

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2.	3.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B2, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 M1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2
2.	3.2.93	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE, TPMT 20-4 MOA RESERVE, TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 XS1, TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2, TPMT 2020-4 X, TPMT 2020-4 X, TPMT 2020-4 XS2, TPMT 2020-4 XS2
2.	3.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1
2.	3.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M2AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS1, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 X, TPMT 2020-MH1 X
2.	3.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 B3, TPMT 2020-MH1 A1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A
2.	3.2.98	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE, TPMT 21-1 MOA RESERVE, TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	3.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 XS1, TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2, TPMT 2021-1 X, TPMT 2021-1 X, TPMT 2021-1 XS2, TPMT 2021-1 XS2
2.	3.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A2, TPMT 2021-1 B2, TPMT 2021-1 B4, TPMT 2021-1 A1, TPMT 2021-1 B1, TPMT 2021-1 B3, TPMT 2021-1 B5, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B3, TPMT 2021-1 B2, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1
2.	3.2.101	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE, TPMT 21-SJ1 MOA RESERVE, TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2, TPMT 2021-SJ1 X, TPMT 2021-SJ1 X, TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	3.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 B5, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 A1
2.	3.2.104	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE, TPMT 21-SJ2 VFA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 X, TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS1

PART	#	ENDNOTE
2.	3.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A2
2.	3.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 XS1, TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2, TPMT 2022-1 X, TPMT 2022-1 X, TPMT 2022-1 XS2, TPMT 2022-1 XS2
2.	3.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 A1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 B5
2.	3.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 XS1, TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2, TPMT 2022-2 X, TPMT 2022-2 X, TPMT 2022-2 XS2, TPMT 2022-2 XS2
2.	3.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A2, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 M1, TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A1, TPMT 2022-2 M1, TPMT 2022-2 A2, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A1, TPMT 2022-2 M1
2.	3.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XS1, TPMT 2022-3 XS1, TPMT 2022-3 X, TPMT 2022-3 XS2, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 X, TPMT 2022-3 XS2, TPMT 2022-3 XS2, TPMT 2022-3 XA, TPMT 2022-3 XA
2.	3.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 A1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 B5

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2.	3.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XA, TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 XS1, TPMT 2022-4 XS1, TPMT 2022-4 X, TPMT 2022-4 XS2, TPMT 2022-4 X, TPMT 2022-4 X, TPMT 2022-4 XS2, TPMT 2022-4 XS2
2.	3.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A2, TPMT 2022-4 M1, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 M2, TPMT 2022-4 A1, TPMT 2022-4 M2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A1, TPMT 2022-4 A2, TPMT 2022-4 M1, TPMT 2022-4 A1, TPMT 2022-4 M2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A2, TPMT 2022-4 M1
2.	3.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3, TPMT 2022-EBO1 M3, TPMT 2022-EBO1 M3
2.	3.2.116	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE, TPMT 22-SJ1 MOA RESERVE, TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	3.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2, TPMT 2022-SJ1 X, TPMT 2022-SJ1 X, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS2, TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2,
2.	3.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B5, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B
2.	3.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS1, TPMT 2023-1 XS1, TPMT 2023-1 XS2, TPMT 2023-1 XS2, TPMT 2023-1 XS2
2.	3.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XA, TPMT 2023-1 XA, TPMT 2023-1 M2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 XA, TPMT 2023-1 M2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 A1, TPMT 2023-1 B5, TPMT 2023-1 A2, TPMT 2023-1 M1

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2.	3.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 X, TPMT 2024-3 X, TPMT 2024-3 XS2, TPMT 2024-3 XS2, TPMT 2024-3 XS2
2.	3.2.122	T 4 3/8 07/15/27, T 4 3/8 07/15/27, T 4 3/8 07/15/27, B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/12/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24, B 03/05/24, B 03/19/24, B 01/23/24, B 03/12/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/18/24, B 08/01/24, B 03/05/24, B 01/02/24, B 01/02/24, B 01/16/24, B 01/16/24, B 01/23/24, B 01/30/24, B 01/30/24, B 02/06/24, B 02/06/24, B 02/13/24, B 02/13/24, B 02/20/24, B 02/20/24, B 02/27/24, B 02/27/24, B 03/12/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/02/24, B 07/09/24, B 07/09/24, B 08/01/24, B 07/30/24, B 07/30/24, B 08/06/24, B 08/06/24, B 03/05/24, B 03/19/24, B 03/19/24
2.	3.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2021-SFR1 F, TCN 2022-SFR2 E, TCN 2021-SFR1 F, TCN 2021-SFR1 F, TCN 2022-SFR2 E, TCN 2022-SFR2 E, TCN 2021-SFR1 G, TCN 2021-SFR1 G, TCN 2021-SFR1 G
2.	3.2.126	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	4	The filer owns this General Partner entity.
2.	4.1	See lines 4.2.1 through 4.2.152 for the Fund holding on which this interest is based
2.	4.2.2	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services). The borrower has entered into a Term Loan.
2.	4.2.3	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Initial Term Loan and Initial Term Loan - Seasoning.
2.	4.2.4	Agile Defense, LLC (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into a Term Loan.
2.	4.2.5	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.
2.	4.2.6	Alorica Inc (Industry: Services: Business / Office Services & Supplies). The borrower has entered into a Term Loan.

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2.	4.2.7	Appvion, LLC (Industry: Materials - Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and First Amendment Term Loan.
2.	4.2.8	Apptive Environmental (Industry: Environmental Industries / Specialized Consumer Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.9	Artesian Spas Inc (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan and Second Amendment Term Loan.
2.	4.2.10	Associated Materials (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	4.2.11	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan A, Initial Term Loan B, Delayed Draw Term Loan and Additional TERM LOAN.
2.	4.2.12	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.13	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fourth Additional Term Loan Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan - Seasoning, Sixth Additional Term Loan, Seventh Additional Term Loan and Eighth Additional Term Loan.
2.	4.2.14	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver and Incremental Term Loan.
2.	4.2.15	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, First Amendment Incremental Term Loan, Revolver - Seasoning, Delayed Draw Term Loan - Seasoning and Initial Term Loan - Seasoning.
2.	4.2.16	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.
2.	4.2.17	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	4.2.18	BOBCAT AV BUYER CORP. (Industry: High Tech Industries / Internet Services & Infrastructure). The borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.

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2.	4.2.19	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN - Seasoning, Additional TERM LOAN, Second Additional Term Loan and Third Additional Term Loan.
2.	4.2.20	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Delayed Draw Term Loan and Additional TERM LOAN.
2.	4.2.21	Bright International, LLC (Industry: Consumer Goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.22	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A and Existing Term Loan A.
2.	4.2.23	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Existing Term Loans and Sixth Additional Term Loan.
2.	4.2.24	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan and Fourth Additional Term Loan.
2.	4.2.25	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.26	Calcium Holdings, Inc. (Industry: Materials / Fertilizers & Agricultural Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Second Additional Term Loan - Seasoning, Initial Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.27	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan - Seasoning, Initial Term Loan, Revolver and Delayed Draw Term Loan - Seasoning.
2.	4.2.28	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.29	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.30	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.

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2.	4.2.31	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Term Loan A, Term Loan A - Seasoning, Term Loan B, Term Loan B - Seasoning, Revolver and Revolver - Seasoning.
2.	4.2.32	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.33	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.34	CHERRY HOLDCO, LLC (Services: Business / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	4.2.35	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Additional Delayed Draw Term Loan.
2.	4.2.36	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, RC Seasoning, TL Seasoning, Term Loan and Additional TERM LOAN.
2.	4.2.37	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fourth Additional Term Loan Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan - Seasoning and Existing Term Loans.
2.	4.2.38	Coverall (Industry: Services: Business / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Delayed Draw Term Loan.
2.	4.2.39	Data Axle (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.40	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Revolver and Term Loan
2.	4.2.41	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). The borrower has entered into the following loan agreements: Term Loan and Revolver B.
2.	4.2.42	Dura-Supreme, LLC (Industry: Consumer Discretionary / Home Furnishings). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.

PART	#	ENDNOTE
2.	4.2.43	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	4.2.44	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.45	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.46	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). The borrower has entered into a Term Loan.
2.	4.2.47	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into a Term Loan (2024).
2.	4.2.48	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). The borrower has entered into a Term Loan.
2.	4.2.49	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.50	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	4.2.51	Exadel, Inc. (Industry: High Tech Industries / Application Software). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Additional Term Loan.
2.	4.2.52	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.53	FloWorks International LLC (Industry: Industrial Support Services). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.54	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Initial Term Loan - New, Revolver - New and 2023 Term Loan.
2.	4.2.55	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into the following loan agreements: Revolver, Term Loan and Term Loan Seasoning.
2.	4.2.56	Fortress Brand Holding Corporation (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into the following loan agreements: Initial Term Loan and Revolver.

PART	#	ENDNOTE
2.	4.2.57	GCM HVAC BIDCO, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Term B and Delayed Draw Term Loan.
2.	4.2.58	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B Loan.
2.	4.2.59	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	4.2.60	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Incremental Term Loan and Initial Term Loan.
2.	4.2.61	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan, Fifth Amendment Term Loan - Seasoning, 4th Amendment Seasoning and Initial Term Loan.
2.	4.2.62	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Additional TERM LOAN - Seasoning and Second Additional Term Loan - Seasoning.
2.	4.2.63	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan and Additional TERM LOAN.
2.	4.2.64	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into a Term Loan - CBF.
2.	4.2.65	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.66	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.67	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.68	Infinite Choice LLC (Industry: Hotel, Gaming & Leisure / Broadline Retail). The borrower has entered into a Revolver.
2.	4.2.69	Integrated Advantage Group (Industry: Materials / Commodity Chemicals). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	4.2.70	Security: Integrated Advantage Group - Warrants2; Strike Price: \$0.00010; Expiration Date: No set date. This is a warrant to purchase equity interests in the company named in the Description.
2.	4.2.71	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan and Eleventh Amendment Term B Loan.
2.	4.2.72	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Delayed Draw Term Loan and Term Loan.
2.	4.2.73	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.74	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.75	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Delayed Draw Term Loan - Seasoning, Revolver, Revolver - Seasoning, Term Loan - Seasoning and Term Loan.
2.	4.2.76	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	4.2.77	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	4.2.78	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.79	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	4.2.80	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	4.2.81	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, TL Seasoning and RC Seasoning.
2.	4.2.82	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). The borrower has entered into a Term Loan B-2.

PART	#	ENDNOTE
2.	4.2.83	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). The borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Holdco Term Loan B, Revolver, Opco Revolver, Second Amendment Term Loan, Term Loan, Holdco Term Loan A and Opco Term Loan.
2.	4.2.84	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into a Revolver.
2.	4.2.85	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	4.2.86	Mattress Warehouse (Industry: Mattress Warehouse Retail / Home Furnishing Retail). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	4.2.87	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Sixth Additional Term Loan.
2.	4.2.88	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan-CBF.
2.	4.2.89	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Amendment Term Loan.
2.	4.2.90	Modere (Industry: Consumer Goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	4.2.91	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.92	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.93	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Tranche B Term Loan - CBF, Tranche A Term Loan - CBF and Term Loan - CBF.
2.	4.2.94	CF Newco, Inc. (Industry: High Tech Industries / Systems Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.95	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	4.2.96	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	4.2.97	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	4.2.98	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.99	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into an Initial Term Loan.
2.	4.2.100	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). The borrower has entered into an Incremental Term Loan.
2.	4.2.101	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Converted Term Loan and Revolver.
2.	4.2.102	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Second Additional Term Loan – Seasoning, Additional TERM LOAN, Initial Term Loan, Second Additional Term Loan and Third Additional Term Loan.
2.	4.2.103	Propulsion Acquisition, LLC (Industry: Commercial Support Services). The borrower has entered into an Initial Term Loan 2020.
2.	4.2.104	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.105	Renfro LLC (Industry: Consumer Goods: Durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: Delayed Draw Term Loan and Initial Term Loan.
2.	4.2.106	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.107	Sabel Systems Technology Solutions, LLC (Industry: High Tech Industries / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.108	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	4.2.109	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.110	SEI Group, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Revolver, Third Additional Term Loan, Fifth Additional Term Loan - Seasoning, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan and Existing Term Loans.
2.	4.2.111	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Revolver (Borrowing Base), Additional TERM LOAN and Term Loan.
2.	4.2.112	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: 4th Additional Term Loan Seasoning, Additional TERM LOAN, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans and Fifth Additional Term Loan - Seasoning.
2.	4.2.113	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.114	SixAxis, LLC (Industry: Industrials / Industrial Machinery, Supplies & Components). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional TERM LOAN and Additional TERM LOAN - Seasoning.
2.	4.2.115	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.116	SONIFI Solutions, Inc. (Industry: Cable & Satellite). The borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	4.2.117	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	4.2.118	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into the following loan agreements: Revolver - New, Term A Loan and Term B Loan.
2.	4.2.119	Southern Siding Co (Industry: Industrials / Construction & Engineering). The borrower has entered into a Term Loan.
2.	4.2.120	Sportech, Inc. (Industry: Consumer Discretionary / Automotive Parts & Equipment). The borrower has entered into an Additional TERM LOAN.

PART	#	ENDNOTE
2.	4.2.121	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). The borrower has entered into a Term Loan.
2.	4.2.122	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Additional TERM LOAN - Seasoning and Second Additional Term Loan.
2.	4.2.123	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Third Additional Term Loan, Revolver, Additional TERM LOAN, Term Loan, Second Additional Term Loan and Fourth Additional Term Loan.
2.	4.2.124	Sunbelt Modular (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	4.2.125	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Revolver 2 and Initial Term Loan.
2.	4.2.126	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer Goods: Non-durable / Packaged Foods & Meats). The borrower has entered into the following loan agreement: Initial Term Loan and Revolver.
2.	4.2.127	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	4.2.128	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into a Term Loan B - CBF.
2.	4.2.129	Terram Lab Corporation (Industry: Consumer Goods: Non-durable / Paper Packaging). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	4.2.130	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	4.2.131	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). The borrower has entered into a Term Loan B - CBF.
2.	4.2.132	TL VISTA MERGER SUB CORP. (Industry: Industrials / Electrical Components & Equipment). The borrower has entered into the following loan agreement: Revolver and Term Loan.
2.	4.2.133	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.

PART	#	ENDNOTE
2.	4.2.134	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	4.2.135	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.136	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	4.2.137	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Third Additional Term Loan - Seasoning and Fourth Additional Term Loan.
2.	4.2.138	Trimlite Buyer LLC (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan and Sixth Amendment Incremental Term Loan - Seasoning.
2.	4.2.139	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreements: First Amendment Term A and Fourth Amendment Term A Loan.
2.	4.2.140	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Third Additional Term Loan.
2.	4.2.141	Turbo Wholesale Tires (Industry: Automotive / Distributors). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	4.2.142	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	4.2.143	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.144	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Term Loan.
2.	4.2.145	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	4.2.146	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Revolver - Seasoning and Term Loan - Seasoning.
2.	4.2.147	Wakefield & Associates (Industry: Services: Business / Health Care Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	4.2.148	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.149	Xoriant Corporation (Industry: High Tech Industries / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.150	XS Technologies (Industry: High Tech Industries / Electronic Equipment & Instruments). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	4.2.151	Yosemite Intermediate I, Inc. (Industry: Consumer Goods: Durable / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	4.2.152	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	5	The filer owns this General Partner entity.
2.	5.1	See lines 5.2.1 through 5.2.81 for the Fund holding on which this interest is based
2.	5.2.1	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, and Delayed Draw Term Loan.
2.	5.2.2	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, and April 2022 Term Loan.
2.	5.2.3	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	5.2.4	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional term Loan, Sixth Additional term Loan, and Seventh Additional Term Loan.
2.	5.2.5	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Incremental Term Loan.

PART	#	ENDNOTE
2.	5.2.6	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, and Initial Term Loan.
2.	5.2.7	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Second Additional Term Loan and Additional TERM LOAN.
2.	5.2.8	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: 2024 Term B Loan.
2.	5.2.9	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, and Sixth Additional Term Loan.
2.	5.2.10	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, and Fourth Additional Term Loan.
2.	5.2.11	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Additional TERM LOAN and Second Additional Term Loan.
2.	5.2.12	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	5.2.13	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	5.2.14	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Revolver, Term Loan A, and Term Loan B.
2.	5.2.15	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan.
2.	5.2.16	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, and Term Loan.
2.	5.2.17	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Revolver, Fifth Additional Term Loan, Existing Term Loans, and Revolver.
2.	5.2.18	Dealer Tire, LLC (Industry: Automotive/Distributors). This borrower has entered into the following loan agreements: Term B-4 Loan, Term B2 Loan, and Term B-3 Loan.
2.	5.2.19	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan (2024) and Revolver (2024).

PART	#	ENDNOTE
2.	5.2.20	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	5.2.21	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreements: Term Loan.
2.	5.2.22	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term Loan and Term Loan (2024).
2.	5.2.23	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics) This borrower has entered into the following loan agreements: Term Loan B.
2.	5.2.24	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	5.2.25	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: 2023 Term Loan.
2.	5.2.26	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan.
2.	5.2.27	GCM Magnolia Bidco, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Term B Loan.
2.	5.2.28	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	5.2.29	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Fifth Amendment Term Loan, Fourth Amendment Term Loan, Revolver (2024), and Term Loan.
2.	5.2.30	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	5.2.31	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Additional TERM LOAN and Second Additional Term Loan.
2.	5.2.32	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	5.2.33	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan and 2024 Term Loan.

PART	#	ENDNOTE
2.	5.2.34	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	5.2.35	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, and Sixth Amendment Term B Loan.
2.	5.2.36	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	5.2.37	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	5.2.38	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Delayed Draw Term Loan.
2.	5.2.39	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals) This borrower has entered into the following loan agreements: Term Loan.
2.	5.2.40	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Initial Term Loan.
2.	5.2.41	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery) This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	5.2.42	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services) This borrower has entered into the following loan agreements: Revolver, Term Loan, and Delayed Draw Term Loan.
2.	5.2.43	Lux Credit Consultants LLC (Transportation: Consumer / Diversified Support Services) This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	5.2.44	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan-CBF.
2.	5.2.45	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services) This borrower has entered into the following loan agreements: First Amendment Term Loan.
2.	5.2.46	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	5.2.47	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	5.2.48	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Initial Term Loan (2023).
2.	5.2.49	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreements: Term Loan.
2.	5.2.50	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	5.2.51	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	5.2.52	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	5.2.53	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	5.2.54	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan, and Delayed Draw Term Loan C.
2.	5.2.55	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Incremental Term Loan.
2.	5.2.56	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Second Additional Term Loan.
2.	5.2.57	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: Term Loan and 2024 Term Loan.
2.	5.2.58	Propulsion Acquisition, LLC (Industry: Commercial Support Services) This borrower has entered into the following loan agreements: Initial Term Loan 2020.
2.	5.2.59	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	5.2.60	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.

PART	#	ENDNOTE
2.	5.2.61	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	5.2.62	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans, and Sixth Additional Term Loan.
2.	5.2.63	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan, and Existing Term Loans.
2.	5.2.64	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	5.2.65	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	5.2.66	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan, and Term Loan.
2.	5.2.67	Supplyone, Inc. (Industry: Forest Products & Paper / Paper Packaging). This borrower has entered into the following loan agreements: Term B Loan.
2.	5.2.68	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan, and Revolver.
2.	5.2.69	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	5.2.70	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	5.2.71	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Third Additional Term Loan, and Additional TERM LOAN.
2.	5.2.72	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Sixth Amendment Incremental Term Loan.
2.	5.2.73	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Fourth Amendment Term A Loan.

PART	#	ENDNOTE
2.	5.2.74	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	5.2.75	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Delayed Draw Term Loan.
2.	5.2.76	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	5.2.77	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, and Revolver.
2.	5.2.78	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	5.2.79	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	5.2.80	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	6	See lines 6.1.1 through 6.1.11 for the Fund holding on which this interest is based
2.	6.1.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	6.1.5	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	6.1.6	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	6.1.7	NEWSQ 15 1/2 11/01/23 and NEWSQ 17 1/2 05/01/24.
2.	6.1.9	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	6.1.10	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). This borrower has entered into the following loan agreements: First Out Term Loan and Last Out Term Loan.

PART	#	ENDNOTE
2.	6.1.11	B 05/21/24.
2.	7	The filer owns this General Partner entity.
2.	7.1	See lines 7.2.1 through 7.2.42 for the Fund holding on which this interest is based
2.	7.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	7.2.4	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	7.2.5	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	7.2.6	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	7.2.7	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	7.2.8	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	7.2.9	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	7.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D and TPMF 2018-A12X E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	7.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA and TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	7.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z and TPMF 2019-A13A A2
2.	7.2.13	Promontoria Holding 67 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This investment is held through Promontoria Europe Investments 69 LDC, Promontoria Holding Coop II LDC (Class 2014-H), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 94 B.V. and Promontoria Holding 71 B.V., each of which own UK RE assets for the European Real Estate Business.
2.	7.2.14	Promontoria Holding 112 B.V. (Dutch company which is part of the Cerberus group's European NPL Business which owns a Portuguese unsecured NPL portfolio). This position is held through Promontoria Europe Investments 79 LDC, Promontoria Holding Coop II LDC (Class 2015-B), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 102 B.V.
2.	7.2.15	Promontoria Holding 116 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 72 LDC, Promontoria Holding Coop II LDC (Class 2014-I), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V., Promontoria Leopard Holding B.V. and Promontoria Holding 115 B.V. This entity owns subsidiaries (Guildhall SC Propco B.V., Aberafan SC Propco B.V., Swan SC Propco B.V., Fleet Walk SC Propco B.V., Quadrant SC Propco B.V., Loreburn SC Propco B.V.), each of which owns a UK shopping center for the European Real Estate Business, as well as Leopard Car Park Management Limited, which leases and manages associated car parking facilities for the European Real Estate Business.

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2.	7.2.16	Promontoria Shift Holdings 2 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business held German real estate assets, which have been divested, through numerous local SPVs). The majority position was held through Promontoria Europe Investments 63 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Shift Holdings 2 B.V.
2.	7.2.17	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	7.2.18	Promontoria Holding 114 B.V. (Dutch company which is part of the Cerberus group's European NPL Business which held a Spanish mortgage-backed NPL portfolio, and which has been liquidated). This position was held through Promontoria Europe Investments 67 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 113 B.V. (Liquidated).
2.	7.2.19	Promontoria (Oyster) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of mortgage-backed Irish NPLs). This position is held through Promontoria Europe Investments 130 LDC, Promontoria 22 Coöperatie U.A., Promontoria Holding 171 B.V. and Promontoria Holding 172 B.V. In addition, Promontoria Oyster Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	7.2.20	Promontoria (Aurora) Limited (Irish company which is part of the Cerberus group's European NPL Business which owns a German mortgage-backed NPL portfolio). This company is held through Promontoria Europe Investments 101 LDC, Cerberus Germany Holdings II LDC (Class A), Cerberus Germany Holdings I LDC (Class A), Cerberus Germany Coöperatie U.A., Cerberus Germany Holding B.V. and Promontoria Holding 157 B.V. and Promontoria Holding 158 B.V.
2.	7.2.21	Promontoria (Pluto) Limited (Irish company which is part of the Cerberus group's European NPL Business which owns a mortgage-backed Irish NPL portfolio). This equity position is held through Promontoria Europe Investments 128 LDC, Promontoria 20 Coöperatie U.A., Promontoria Holding 161 B.V. and Promontoria Holding 100 B.V. In addition, Promontoria Pluto Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	7.2.23	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	7.2.24	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and, which owns securitization notes issued by Tanaro SPV S.r.l., which is (the legal owner of an Italian unsecured NPL portfolio).

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2.	7.2.25	Promontoria Holding 147 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Cubano Lender L.P. and Promontoria 184 Coöperatie U.A. This entity owns Promontoria Holding 180 B.V. which owns UK real estate assets and Promontoria Holding 148 B.V. which owns UK healthcare real estate assets for the European Real Estate Business.
2.	7.2.26	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and, which owns securitization notes issued by Danubio S.r.l., which is (the legal owner of an Italian unsecured NPL portfolio).
2.	7.2.27	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	7.2.28	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	7.2.29	Gescobro Collection Services, S.L. (Spanish NPL Investment and Servicing Platform). This is an operating business that , among other functions, services non-performing loans for its clients. This equity position is held through Promontoria Europe Investments 81 LDC, Promontoria Europe Investments 118 LDC, Promontoria Holding Zeus Coöperatie U.A., Promontoria Holding 98 B.V. and Promontoria Holding 99 B.V. In addition, Promontoria Zeus Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	7.2.30	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	7.2.31	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	7.2.32	Promontoria (Aran) Limited (Irish company which is part of the Cerberus group's European NPL Business which holds an Irish and UK mortgage-backed NPL loan portfolio). This equity position is held through Promontoria Europe Investments 76 LDC, Promontoria Europe Investments 114 LDC, Promontoria Holding Aran Coöperatie U.A., Promontoria Holding 127 B.V., and Promontoria Holding 128 B.V.

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2.	7.2.33	Promontoria (Arrow) Limited (Irish company which is part of the Cerberus group's European NPL Business which holds a primarily Irish mortgage backed NPL loan portfolio). This position is held through Promontoria Europe Investments 106 LDC, Promontoria 15 Coöperatie U.A., Promontoria Holding 175 B.V., and Promontoria Holding 176 B.V. In addition, Promontoria Arrow Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	7.2.34	Promontoria (Finn) Limited (Irish company which is part of the Cerberus group's European NPL Business which holds a primarily Irish mortgage-backed portfolio of NPLs). This equity position is held through Promontoria Europe Investments 94 LDC, Promontoria Europe Investments 95 LDC, Promontoria 5 Coöperatie U.A., Promontoria Holding 151 B.V. and Promontoria Holding 152 B.V. In addition, Promontoria Finn Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	7.2.35	Promontoria (Gem) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business which holds a mortgage-backed NPL portfolios secured by Irish, UK and German real estate assets). This position is held through Promontoria Europe Investments 123 LDC, Promontoria 18 Coöperatie U.A., Promontoria Holding 141 B.V. and Promontoria Holding 142 B.V. In addition, Promontoria GEM Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	7.2.36	Promontoria (Henrico) Limited (Irish company which is part of the Cerberus group's European NPL Business which holds a mortgage-backed portfolio of UK NPLs and performing loans). This position is held through Promontoria Europe Investments 75 LDC, Promontoria Europe Investments 115 LDC, Promontoria Holding Henrico Coöperatie U.A., Promontoria Holding 92 B.V. and Promontoria Holding 93 B.V.
2.	7.2.37	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (Each an Italian company). This position is held through Cerberus Raphael Italy Investor, LP which is part of the Cerberus group's European NPL Business and which owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian mortgage-backed NPL portfolio), and Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 105 LDC, Promontoria 14 Coöperatie U.A., and Promontoria Holding 181 B.V., which owns CR 1 Real Estate S.r.l. (a local SPV). which holds any real estate assets recovered from the NPL portfolio).
2.	7.2.38	Iside SPE S.r.l. and CR San Marco Real Estate S.r.l. (each an Italian company). This position is held through Cerberus San Marco Investor, LP which is part of the Cerberus group's European NPL Business and, which owns notes issued by Iside SPE S.r.l. (the legal owner of an Italian NPL portfolio). In addition, certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 177 LDC, Promontoria 70 Coöperatie U.A., and Promontoria Holding 277 B.V., which owns CR San Marco Real Estate S.r.l. (a local SPV).
2.	7.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB and TPMF 2023-V3 Z

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2.	7.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	7.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1 and TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	7.2.42	TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2 and TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	8	The filer owns this General Partner entity.
2.	8.1	See lines 8.2.1 through 8.2.13 for the Fund holding on which this interest is based
2.	8.2.1	Escrow rights with respect to the following: CRM1 2024-OM5B REPO RESERVE, CRM1 2024-OM5C REPO RESERVE, CRM1 2024-OM5B REPO RESERVE, and CRM1 2024-OM5C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	8.2.2	Escrow rights with respect to the following: CRM1 2024-OM6A REPO RESERVE and CRM1 2024-OM6A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	8.2.3	Escrow rights with respect to the following: CRM1 2024-OM7B REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7B REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, and CRM1 2024-OM7C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	8.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-3 BIO and SCRT 2017-3 BIO.
2.	8.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2024-1 M2 and RMIR 2024-1 B1.
2.	8.2.6	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	8.2.7	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

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2.	8.2.8	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	8.2.9	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	8.2.10	B 09/26/24 and B 10/22/24.
2.	8.2.11	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	9	The filer owns this General Partner entity.
2.	9.1	See lines 9.2.1 through 9.2.69 for the Fund holding on which this interest is based
2.	9.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	9.2.2	Strategic Materials, Inc. (glass recycling company).
2.	9.2.3	Intelsat Luxembourg SA (international satellite service provider). This position is held through Saberasu DT Investments LDC (Class 2016-A), Promontoria Holding Coop II LDC (Class B), Promontoria Holding Coop LDC (Class P), Promontoria 6 Coöperatie U.A. and Promontoria Holding 155 B.V.
2.	9.2.4	Dynata, LLC (first party data collection company).
2.	9.2.5	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	9.2.6	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	9.2.7	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	9.2.8	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.

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2.	9.2.9	KAISAG 10 1/2 09/07/22, KAISAG 11 1/2 01/30/23, KAISAG 11 1/4 04/16/25, KAISAG 11.65 06/01/26, KAISAG 11.7 11/11/25, KAISAG 11.95 10/22/22, KAISAG 11.95 11/12/23, KAISAG 8 1/2 06/30/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 9 3/8 06/30/24, and KAISAG 9.95 07/23/25.
2.	9.2.10	SFRFP 5 1/2 10/15/29 and SFRFP 5 1/8 07/15/29.
2.	9.2.11	GSWMIN 0 04/30/26.
2.	9.2.12	CVLGHT 5 5/8 09/15/28.
2.	9.2.13	CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31, and CSCHLD 5 3/4 01/15/30.
2.	9.2.14	COIN 0 1/2 06/01/26.
2.	9.2.15	CORURI 10 02/10/27.
2.	9.2.16	ENDP 8 1/2 04/15/31.
2.	9.2.17	FYBR 8 3/4 05/15/30.
2.	9.2.18	FYBR 6.86 02/01/28.
2.	9.2.19	GTRC 8 1/2 01/15/26.
2.	9.2.20	HLF 12 1/4 04/15/29.
2.	9.2.21	IPHS 9 3/8 02/15/28, IPHS 8 3/4 02/15/26, and IPHS 11 1/2 06/15/29.
2.	9.2.22	LVLT 3 5/8 01/15/29, LVLT 3 3/4 07/15/29, LVLT 11 11/15/29, LVLT 3 7/8 10/15/30, LVLT 4 04/15/31, and LVLT 10 3/4 12/15/30.
2.	9.2.23	CFIELD 6 5/8 08/01/26.
2.	9.2.24	NWFIBR 6 02/15/28.
2.	9.2.25	PLDEVE 7 3/4 11/15/25 and PLDEVE 7 3/4 11/15/25 – REGS.
2.	9.2.26	RADIAT 4 1/2 09/15/26.
2.	9.2.27	SUMMPL 9 10/15/26.
2.	9.2.28	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, and TOTALP 10 1/2 12/31/28.

PART	#	ENDNOTE
2.	9.2.29	TPCG 13 12/16/27.
2.	9.2.30	VERITS 7 1/2 09/01/25.
2.	9.2.31	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, and Tranche 2 Commitment.
2.	9.2.32	APEX Tool Group, LLC (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreements: DIP Delayed Draw Term Loan.
2.	9.2.33	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow).
2.	9.2.35	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	9.2.36	See item 2.2.140.
2.	9.2.37	See item 2.2.141.
2.	9.2.38	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	9.2.39	Anastasia Parent, LLC (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreements: Revolver and First Lien Term B.
2.	9.2.40	ACProducts Holdings Inc. (Industry: Consumer Discretionary Products). This borrower has entered into the following loan agreements: Term Loan B.
2.	9.2.41	Affinion (AIS Holdco LLC) (Industry: Finance). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	9.2.42	Atlas Purchaser Inc (Aspect Software) (Industry: Software). This borrower has entered into the following loan agreements: 2nd Out Term Loan, 3rd Out Term Loan (Tranche A), First Out Term Loans (Tranche A), and Term Loan.
2.	9.2.43	Burgess Point Purchaser Corp (BBB Industries) (Industry: Consumer Discretionary Products - Automotive). This borrower has entered into the following loan agreements: Term Loan B.
2.	9.2.44	Caliburn International LLC (Industry: Health Care Services). This borrower has entered into the following loan agreements: Term Loan.
2.	9.2.45	Castle US Holding Corp (Vision) (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term B and Dollar Term B-2 Loans.

PART	#	ENDNOTE
2.	9.2.46	Congruex Group LLC (Industry: Services: Engineering/ Construction for Telecom Industry). This borrower has entered into the following loan agreements: Term B.
2.	9.2.47	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	9.2.48	Elevate Textiles Inc (Industry: Manufacturing Textiles). This borrower has entered into the following loan agreements: First Out Term Loan.
2.	9.2.49	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	9.2.50	Gogo Intermediate Holdings LLC (Industry: Telecommunications). This borrower has entered into the following loan agreements: Term B.
2.	9.2.51	Level 3 Financing, Inc. (Industry: Telecommunications). This borrower has entered into the following loan agreements: Term B-1 Loans and Term B-2 Loans.
2.	9.2.52	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreements: Term Loan B.
2.	9.2.53	New Torjan Parent Inc (Industry: Apparel & Textile Products). This borrower has entered into the following loan agreements: Term Loan.
2.	9.2.54	PETCO Animal Supplies, Inc. (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Petco Health & Wellness Company - Initial Term Loan.
2.	9.2.55	PETSMART LLC (Industry: Consumer Goods). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	9.2.56	PlayPower Inc (Industry: Leisure Products). This borrower has entered into the following loan agreements: PlayPower - Initial Term Loan.
2.	9.2.57	Poseidon Bidco S.A.S. (Industry: Specialty Finance). This borrower has entered into the following loan agreements: Facility B2 (EUR).
2.	9.2.58	Power Stop LLC (Industry: Automotive Consumer Discretionary Products). This borrower has entered into the following loan agreements: Power Stop LLC - 1st Lien Term Loan.
2.	9.2.59	Quest Software Inc. (Industry: Software). This borrower has entered into the following loan agreements: Term Loan B.
2.	9.2.60	Rackspace Finance (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: 2024 Super-Priority Term Loans.

PART	#	ENDNOTE
2.	9.2.61	Research Now Group LLC (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: First Out Term Loan and Second Out Term Loan.
2.	9.2.62	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan.
2.	9.2.63	SIRVA Worldwide, Inc. (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Super Senior Term Loan.
2.	9.2.64	SMI Acquisition Inc (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Term Loan, New Money DIP, Initial First Out U.S. Term Loans, and Initial Canadian Term Loans.
2.	9.2.65	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B.
2.	9.2.66	Twin Star Holdings Ltd. (Industry: Base Metals Mining Services). This borrower has entered into the following loan agreement: Facility A.
2.	9.2.67	B 10/08/24, B 12/17/24, B 12/05/24, B 10/15/24, B 10/03/24, B 09/12/24, B 08/29/24, B 08/20/24, B 08/15/24, B 07/30/24, B 07/02/24, B 06/27/24, B 06/25/24, B 06/11/24, B 06/04/24, B 05/21/24, B 05/14/24, B 05/07/24, B 04/23/24, B 04/16/24, B 04/09/24, B 03/26/24, B 02/29/24, B 02/20/24, B 02/13/24, B 02/06/24, B 01/30/24, and B 01/09/24.
2.	9.2.68	Security: CCM Denali Equity Holdings, LP – Warrant; Strike Price: No Strike Price; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	10	The filer owns this General Partner entity.
2.	10.1	See lines 10.2.1 through 10.2.113 for the Fund holding on which this interest is based
2.	10.2.1	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	10.2.3	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.4	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, 2017 Incremental Term Loan and Term Loan.

PART	#	ENDNOTE
2.	10.2.5	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	10.2.6	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	10.2.7	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and First Amendment Term Loan.
2.	10.2.8	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	10.2.9	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.10	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreement: Second Amendment Term Loan.
2.	10.2.11	Atlantic Squared Supply Inc (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.12	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fifth Additional Term Loan, Fourth Additional Term Loan, Seventh Additional Term Loan and Sixth Additional Term Loan.
2.	10.2.13	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver, Incremental Term Loan and Term Loan.
2.	10.2.14	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	10.2.15	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.16	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Additional Term Loan A.
2.	10.2.17	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans and Sixth Additional Term Loan.

PART	#	ENDNOTE
2.	10.2.18	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Fourth Additional Term Loan, Second Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	10.2.19	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.20	Calcium Holdings, Inc. (Industry: Materials / Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Additional Term Loan and Second Additional Term Loan.
2.	10.2.21	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	10.2.22	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.23	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.24	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreement: First Amendment Term Loan.
2.	10.2.25	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Revolver, Term Loan A and Term Loan B.
2.	10.2.26	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	10.2.27	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan and Term Loan.
2.	10.2.28	McKissock Investment Holdings, LLC (Industry: Services: Consumer / Education Services). This borrower has entered into the following loan agreements: Incremental Term Loan and Term Loan.
2.	10.2.29	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Fifth Additional Term Loan and Fourth Additional Term Loan.
2.	10.2.30	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.31	Dealer Tire, LLC (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term B2, Term B-3 Loan and Term B-4 Loan.

PART	#	ENDNOTE
2.	10.2.32	Dura-Supreme, LLC (Industry: Consumer Discretionary / Home Furnishings). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.33	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	10.2.34	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreement: Additional Term Loan.
2.	10.2.35	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	10.2.36	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	10.2.37	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	10.2.38	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.39	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.40	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	10.2.41	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	10.2.42	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreement: 2023 Term Loan.
2.	10.2.43	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.44	GCM Magnolia Bidco, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan B.
2.	10.2.45	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	10.2.46	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Revolver (2024), Fifth Additional Term Loan, Fourth Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.47	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.48	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Initial Term Loan and Second Additional Term Loan.
2.	10.2.49	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan and Term Loan.
2.	10.2.50	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.51	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan and Term Loan.
2.	10.2.52	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: First Amendment Term Loan, Sixth Amendment Term B Loan and Term Loan – 2017.
2.	10.2.53	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	10.2.54	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.55	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.56	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	10.2.57	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	10.2.58	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.59	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.

PART	#	ENDNOTE
2.	10.2.60	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	10.2.61	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into the following loan agreement: Term Loan B-2.
2.	10.2.62	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	10.2.63	Lux Credit Consultants LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	10.2.64	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	10.2.65	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: First Amendment Term Loan and Term Loan.
2.	10.2.66	Monotype Imaging Holdings Inc. (Industry: High Tech Industries / Application Software). This borrower has entered into the following loan agreements: 2021 Repricing Term Loan.
2.	10.2.67	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.68	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.69	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	10.2.70	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.71	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.72	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	10.2.73	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.

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2.	10.2.74	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.75	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Delayed Draw Term Loan C, 2022 Incremental Term Loan and Initial Term Loan.
2.	10.2.76	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	10.2.77	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Additional Term Loan, Initial Term Loan and Second Additional Term Loan.
2.	10.2.78	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: 2024 Term Loan and Term Loan.
2.	10.2.79	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	10.2.80	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver and Additional Term Loan.
2.	10.2.81	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Initial Term Loan.
2.	10.2.82	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.83	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan, and Term Loan.
2.	10.2.84	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Fifth Additional Term Loan, Fourth Additional Term Loan and Sixth Additional Term Loan.
2.	10.2.85	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Revolver (Borrowing Base).
2.	10.2.86	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Existing Term Loans, Fifth Additional Term Loan and Fourth Additional Term Loan.

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2.	10.2.87	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.88	SixAxis, LLC (Industry: Industrials / Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreements: Revolver, Additional Term Loan and Initial Term Loan.
2.	10.2.89	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	10.2.90	Southern Siding Co (Industry: Industrials / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.91	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.92	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.93	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	10.2.94	Sweet Oak Parent LLC (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	10.2.95	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.96	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	10.2.97	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	10.2.98	TL Vista Merger Sub Corp. (Industry: Industrials / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.99	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	10.2.100	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.

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2.	10.2.101	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	10.2.102	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	10.2.103	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	10.2.104	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Fourth Amendment Term A Loan.
2.	10.2.105	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreement: Third Amendment Term Loan.
2.	10.2.106	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	10.2.107	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	10.2.108	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Fifth Additional Term Loan and Term Loan.
2.	10.2.109	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	10.2.110	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	10.2.111	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	10.2.112	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	10.2.113	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11	The filer owns this General Partner entity.

PART	#	ENDNOTE
2.	11.1	See lines 11.2.1 through 11.2.152 for the Fund holding on which this interest is based
2.	11.2.1	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	11.2.3	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.4	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: April 2022 Term Loan, February 2022 Term Loan, Revolver and Term Loan.
2.	11.2.5	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.6	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.7	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, First Amendment Term Loan and Term Loan.
2.	11.2.8	Associated Materials (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.9	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Additional Term Loan, Delayed Draw Term Loan, Initial Term Loan A and Initial Term Loan B.
2.	11.2.10	Astro Intermediate II, LLC (Industry: Metals & Mining / Aluminum). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.11	Atlantic Squared Supply Inc (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.12	B 01/07/25, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24
2.	11.2.13	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fifth Additional Term Loan, Fourth Additional Term Loan, Seventh Additional Term Loan and Sixth Additional Term Loan.

PART	#	ENDNOTE
2.	11.2.14	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Incremental Term Loan, Revolver and Term Loan.
2.	11.2.15	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.16	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.17	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.18	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.19	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Additional Term Loan A and Revolver.
2.	11.2.20	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Existing Term Loans, Revolver and Sixth Additional Term Loan.
2.	11.2.21	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Additional Term Loan, Fourth Additional Term Loan, Revolver, Second Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	11.2.22	Calcium Holdings, Inc. (Industry: Materials / Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Additional Term Loan, Delayed Draw Term Loan, Initial Term Loan, Revolver and Second Additional Term Loan.
2.	11.2.23	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	11.2.24	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.25	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	11.2.26	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.28	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: First Amendment Term Loan, Revolver and Term Loan.

PART	#	ENDNOTE
2.	11.2.29	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Revolver, Term Loan A and Term Loan B.
2.	11.2.30	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.31	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	11.2.32	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.33	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.34	McKissock Investment Holdings, LLC (Industry: Services: Consumer / Education Services). This borrower has entered into the following loan agreements: Incremental Term Loan and Term Loan.
2.	11.2.35	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Existing Term Loans, Fifth Additional Term Loan, Fourth Additional Term Loan and Revolver.
2.	11.2.36	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.37	Dealer Tire, LLC (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term B2, Term B-3 Loan and Term B-4 Loan.
2.	11.2.38	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Additional Term Loan, Delayed Draw Term Loan, Revolver, Second Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	11.2.39	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). This borrower has entered into the following loan agreements: Revolver B and Term Loan.
2.	11.2.40	Dura-Supreme, LLC (Industry: Consumer Discretionary / Home Furnishings). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.41	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.

PART	#	ENDNOTE
2.	11.2.42	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.43	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.44	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.45	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	11.2.46	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	11.2.47	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.48	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.49	Exadel, Inc. (Industry: High Tech Industries / Application Software). This borrower has entered into the following loan agreements: Additional Term Loan and Initial Term Loan.
2.	11.2.50	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.51	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	11.2.52	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: 2023 Term Loan, Initial Term Loan – New and Revolver – New.
2.	11.2.53	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.54	GCM Magnolia Bidco, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan B.
2.	11.2.55	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	11.2.56	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: First Amendment Incremental Term Loan, Initial Term Loan, Revolver and Term Loan.
2.	11.2.57	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Fifth Additional Term Loan, Fourth Additional Term Loan, Initial Term Loan, Revolver (2024), Second Additional Term Loan and Term Loan.
2.	11.2.58	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.59	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Additional Term Loan, Initial Term Loan, Revolver and Second Additional Term Loan.
2.	11.2.60	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.61	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Additional Term Loan, Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.62	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	11.2.63	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.64	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.65	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.66	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.67	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: First Amendment Term Loan, Sixth Amendment Term B Loan and Term Loan – 2017.
2.	11.2.68	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.

PART	#	ENDNOTE
2.	11.2.69	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Term Loan.
2.	11.2.70	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.71	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.72	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.73	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.74	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.75	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.76	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). This borrower has entered into the following loan agreement: Term Loan B-2.
2.	11.2.77	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Holdco Term Loan A, Holdco Term Loan B, Opco Revolver, Opco Term Loan, Revolver, Second Amendment Term Loan and Term Loan.
2.	11.2.78	Lux Credit Consultants LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.79	Modere (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.80	Mattress Warehouse (Industry: Mattress Warehouse Retail / Home furnishing Retail). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.81	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: First Amendment Term Loan, Revolver, Second Amendment Term Loan and Term Loan.

PART	#	ENDNOTE
2.	11.2.82	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Additional Term Loan, Fifth Additional Term Loan, Fourth Additional Term Loan, Second Additional Term Loan, Sixth Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	11.2.83	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	11.2.84	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: First Amendment Term Loan and Term Loan.
2.	11.2.85	Monotype Imaging Holdings Inc. (Industry: High Tech Industries / Application Software). This borrower has entered into the following loan agreement: 2021 Repricing Term Loan.
2.	11.2.86	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). This borrower has entered into the following loan agreements: Additional Term Loan and Second Additional Term Loan.
2.	11.2.87	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.88	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan – CBF, Tranche A Term Loan – CBF and Tranche B Term Loan – CBF.
2.	11.2.89	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.90	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	11.2.91	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	11.2.92	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver and Term Loan.
2.	11.2.93	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.94	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	11.2.95	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.96	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.97	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.98	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: 2022 Incremental Term Loan, Delayed Draw Term Loan C and Initial Term Loan.
2.	11.2.99	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan and Revolver.
2.	11.2.100	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	11.2.101	CB Poly US Holdings, Inc. (Polyconcept) (Industry: Consumer goods: Durable / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.102	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Additional Term Loan, Delayed Draw Term Loan, Initial Term Loan, Revolver and Second Additional Term Loan.
2.	11.2.103	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: 2024 Term Loan and Term Loan.
2.	11.2.104	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	11.2.105	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Initial Term Loan.
2.	11.2.106	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.107	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.

PART	#	ENDNOTE
2.	11.2.108	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.109	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Existing Term Loans, Fifth Additional Term Loan, Fourth Additional Term Loan, Revolver, Sixth Additional Term Loan and Third Additional Term Loan.
2.	11.2.110	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Additional Term Loan, Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.111	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	11.2.112	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	11.2.113	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: Additional Term Loan, Existing Term Loans, Fifth Additional Term Loan, Fourth Additional Term Loan and Revolver.
2.	11.2.114	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.115	SixAxis, LLC (Industry: Industrials / Industrial Machinery & Supplies & Components). This borrower has entered into the following loan agreements: Additional Term Loan, Initial Term Loan and Revolver.
2.	11.2.116	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.117	Sonifi Solutions, Inc. (Industry: Cable & Satellite). This borrower has entered into the following loan agreements: 1st Lien Term Loan and Revolver.
2.	11.2.118	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	11.2.119	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver – New, Term A Loan and Term B Loan.
2.	11.2.120	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.

PART	#	ENDNOTE
2.	11.2.121	Sportech, Inc. (Industry: Consumer Discretionary / Automotive Parts & Equipment). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	11.2.122	Southern Siding Co (Industry: Industrials / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.123	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.124	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.125	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Additional Term Loan, Delayed Draw Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.126	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	11.2.127	Sweet Oak Parent LLC (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	11.2.128	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	11.2.129	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.130	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	11.2.131	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	11.2.132	TL Vista Merger Sub Corp. (Industry: Industrials / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.133	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	11.2.134	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.

PART	#	ENDNOTE
2.	11.2.135	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.136	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Amendment Term Loan and Term Loan.
2.	11.2.137	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	11.2.138	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	11.2.139	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: First Amendment Term A and Fourth Amendment Term A Loan.
2.	11.2.140	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan and Third Amendment Term Loan.
2.	11.2.141	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	11.2.142	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.143	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.144	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.145	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Fifth Additional Draw Term Loan, First Additional Draw Term Loan, Fourth Additional Draw Term Loan, Second Additional Draw Term Loan, Term Loan and Third Additional Draw Term Loan.
2.	11.2.146	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	11.2.147	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term Loan.

PART	#	ENDNOTE
2.	11.2.148	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Second Additional Term Loan and Term Loan.
2.	11.2.149	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	11.2.150	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.151	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	11.2.152	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12	The filer owns this Managing Member entity
2.	12.2	See lines 12.3.1 through 12.3.48 for the Fund holding on which this interest is based
2.	12.3.1	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	12.3.2	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). This borrower has entered into the following loan agreements: Term B, Revolver and 1st Lien Term Loan.
2.	12.3.3	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Replacement Revolving Loan and Revolver.
2.	12.3.5	Anvil International LLC (Industry: Pipe Manufacturing). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	12.3.6	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Initial Term Loan B, Delayed Draw Term Loan, Revolver and Initial Term Loan A.
2.	12.3.7	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). This borrower has entered into the following loan agreements: Revolver 2 – PA, Revolver A and Term Loan.
2.	12.3.8	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.

PART	#	ENDNOTE
2.	12.3.10	Centric Brands Inc. (Industry: Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Exit Revolver, 2024 Converting Term Loan, Term Loan A-1 and Term Loan A-2.
2.	12.3.11	Centric Brands, Inc (Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). Common Stock equity investment.
2.	12.3.13	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver and Existing Term Loans.
2.	12.3.14	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	12.3.15	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.16	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: First Amendment Incremental Term Loan and Initial Term Loan.
2.	12.3.17	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	12.3.18	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Term Loan B and Term Loan A.
2.	12.3.20	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Revolver, Term Loan B1, Term Loan B2 and Term Loan B3.
2.	12.3.21	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Revolver, Revolver B and Additional Term Loan.
2.	12.3.22	Integrated Advantage Group (Industry: Materials/Commodity Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.23	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	12.3.24	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). This borrower has entered into the following agreements: Revolver and Second Lien Term Loan.
2.	12.3.26	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.

PART	#	ENDNOTE
2.	12.3.27	Morphe, LLC (Industry: Consumer Goods: Non-durable / Internet and Direct Sales). This borrower has entered into the following loan agreements: Revolver, Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A and Opco Exit Term Loan Tranche A.
2.	12.3.28	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.29	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – PA and Opco Term Loan.
2.	12.3.30	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.31	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Revolver and Converted Term Loan.
2.	12.3.32	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	12.3.33	School Specialty, LLC (educational products and services).
2.	12.3.34	School Specialty, LLC (Industry: Retail / Education Services). This borrower has entered into the following loan agreement: Term Loan.
2.	12.3.35	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.36	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver and Existing Term Loans.
2.	12.3.37	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreement: Term Loan.
2.	12.3.38	Sportech, Inc. (Industry: Consumer Discretionary / Automotive Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan
2.	12.3.39	Stanadyne (developer and manufacturer of fuel pumps and fuel injectors for diesel and gasoline engines). This common unit equity position is held through S-PPT Holdings LLC.
2.	12.3.40	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – 2 and Term Loan - 2.

PART	#	ENDNOTE
2.	12.3.41	Stant USA Corp. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	12.3.42	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.43	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). This borrower has entered into the following loan agreement: Term Loan.
2.	12.3.44	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable / Personal Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	12.3.45	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term A Loan.
2.	12.3.46	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance / Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Agent Advance – 3 and Term Loan.
2.	12.3.47	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: First Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	12.3.48	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	13	The filer owns this General Partner entity.
2.	13.1	See lines 13.2.1 through 13.2.16 for the Fund holding on which this interest is based
2.	13.2.1	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	13.2.2	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B.
2.	13.2.3	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into the following loan agreement: Term Loan.
2.	13.2.5	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). This borrower has entered into the following agreements: Revolver, Second Lien Term Loan.
2.	13.2.6	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.

PART	#	ENDNOTE
2.	13.2.7	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan, Revolver 2 – PA, Revolver A.
2.	13.2.8	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan B1, Term Loan B2, Term Loan B3, Revolver.
2.	13.2.9	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing/Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Additional TERM LOAN, Revolver, Additional Delayed Draw Term Loan, Revolver B.
2.	13.2.10	Quality Metalcraft, Inc. (Industry: Capital Equipment/Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	13.2.11	School Specialty, LLC (Industry: Retail/Education Services). This borrower has entered into the following loan agreement: Term Loan.
2.	13.2.12	Stant USA Corp. (Industry: Automotive/Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	13.2.13	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance -3.
2.	13.2.14	American Teleconferencing Services Ltd (Industry: Telecommunications/Integrated Telecommunication Services). This borrower has entered into the following loan agreement: Replacement Revolving Loan.
2.	13.2.16	School Specialty, LLC (educational products and services). This is a private preferred stock investment.
2.	14	The filer owns this General Partner entity.
2.	14.1	See lines 14.2.1 through 14.2.158 for the Fund holding on which this interest is based
2.	14.2.1	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services) This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	14.2.3	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, April 2022 Term Loan.
2.	14.2.4	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	14.2.5	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, First Amendment Term Loan.
2.	14.2.6	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan, Second Amendment Term Loan.
2.	14.2.7	Associated Materials (Industry: Construction & Building/Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.8	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan A, Initial Term Loan B, Delayed Draw Term Loan, Additional TERM LOAN.
2.	14.2.9	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.10	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.11	Atlantic Squared Supply Inc (Industry: Construction & Building/Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.12	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan, Seventh Additional Term Loan, Existing Term Loan.
2.	14.2.13	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver, Incremental Term Loan.
2.	14.2.14	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	14.2.15	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, Initial Term Loan.
2.	14.2.16	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.17	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.

PART	#	ENDNOTE
2.	14.2.18	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.19	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.20	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: 2024 Term B Loan.
2.	14.2.21	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan A.
2.	14.2.22	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Sixth Additional Term Loan.
2.	14.2.23	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	14.2.24	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.25	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.26	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	14.2.27	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.28	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	14.2.29	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.30	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan.
2.	14.2.31	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Revolver.

PART	#	ENDNOTE
2.	14.2.32	CB POLY US HOLDINGS, INC. (Polyconcept) (Industry: Consumer goods: Durable / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.33	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.34	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.35	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals) . This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Delayed Draw Term Loan.
2.	14.2.36	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN.
2.	14.2.37	McKissock Investment Holdings, LLC (Industry: Services: Consumer/ Education Services). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.38	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans.
2.	14.2.39	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	14.2.40	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.41	Dealer Tire, LLC (Industry: Automotive/Distributors). This borrower has entered into the following loan agreement: Term B-4 Loan, Term B2, Term B-3 Loan.
2.	14.2.42	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Additional Delayed Draw Term Loan.
2.	14.2.43	Digital River, Inc. (Industry: High Tech Industries/IT Consulting and Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver B.
2.	14.2.44	Dura-Supreme, LLC (Industry: Consumer Discretionary / Home Furnishings). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.

PART	#	ENDNOTE
2.	14.2.45	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Term Loan (2024), Revolver (2024).
2.	14.2.46	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	14.2.47	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.48	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	14.2.49	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	14.2.50	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.51	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.52	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.53	Exadel, Inc. (Industry: High Tech Industries/ Application Software). This borrower has entered into the following loan agreements: Initial Term Loan, Additional TERM LOAN.
2.	14.2.54	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.55	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term Loan B.
2.	14.2.56	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	14.2.57	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver – New, Initial Term Loan – New, 2023 Term Loan.
2.	14.2.58	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	14.2.59	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term B Loan.
2.	14.2.60	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.61	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Initial Term Loan, First Amendment Incremental Term Loan, Second Amendment Incremental Term Loan.
2.	14.2.62	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan.
2.	14.2.63	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.64	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.65	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan, Additional TERM LOAN.
2.	14.2.66	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	14.2.67	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	14.2.68	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	14.2.69	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, 2024 Term Loan.
2.	14.2.70	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	14.2.71	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan.

PART	#	ENDNOTE
2.	14.2.72	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	14.2.73	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.74	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan.
2.	14.2.75	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.76	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.77	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	14.2.78	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.79	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan.
2.	14.2.80	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.81	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan.
2.	14.2.82	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	14.2.83	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	14.2.84	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	14.2.85	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Holdco Term Loan A, Holdco Term Loan B, Opco Term Loan, Opco Revolver, Delayed Draw Term Loan A, Revolver, Term Loan, Second Amendment Term Loan.

PART	#	ENDNOTE
2.	14.2.86	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	14.2.87	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	14.2.88	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.89	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, 2017 Incremental Term Loan.
2.	14.2.90	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan.
2.	14.2.91	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	14.2.92	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, First Amendment Term Loan.
2.	14.2.93	Modere (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN.
2.	14.2.94	Monotype Imaging Holdings Inc. (Industry: High Tech Industries/Application Software). This borrower has entered into a 2021 Repricing Term Loan.
2.	14.2.95	Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales). This borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, Revolver.
2.	14.2.96	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	14.2.97	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.98	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan, Revolver.

PART	#	ENDNOTE
2.	14.2.99	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Tranche B Term Loan – CBF, Tranche A Term Loan – CBF, Term Loan – CBF.
2.	14.2.100	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	14.2.101	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.102	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.103	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	14.2.104	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	14.2.105	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.106	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan, Delayed Draw Term Loan C.
2.	14.2.107	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	14.2.108	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan, Revolver.
2.	14.2.109	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.110	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: Term Loan, 2024 Term Loan.
2.	14.2.111	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.

PART	#	ENDNOTE
2.	14.2.112	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	14.2.113	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan.
2.	14.2.114	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.115	Rocky Brands, Inc. (Industry: Apparel & Textile Products). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.116	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	14.2.117	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.118	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan, Existing Term Loans.
2.	14.2.119	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, Revolver (Borrowing Base), Additional TERM LOAN, Delayed Draw Term Loan.
2.	14.2.120	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans.
2.	14.2.121	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.122	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components). This borrower has entered into the following loan agreements: Initial Term Loan, Additional TERM LOAN.
2.	14.2.123	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.124	SONIFI Solutions, Inc. (Industry: Cable & Satellite) This borrower has entered into the following loan agreements: Revolver, Term Loan.

PART	#	ENDNOTE
2.	14.2.125	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver – New, Term Loan A, Term Loan B.
2.	14.2.126	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	14.2.127	Southern Siding Co (Industry: Industrials/ Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.128	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment) This borrower has entered into the following loan agreements: Additional TERM LOAN, Term Loan.
2.	14.2.129	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.130	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.131	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.132	SUPPLYONE, INC. (Industry: Forest Products & Paper / Paper Packaging). This borrower has entered into the following loan agreement: Term B Loan.
2.	14.2.133	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	14.2.134	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	14.2.135	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	14.2.136	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	14.2.137	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	14.2.138	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.

PART	#	ENDNOTE
2.	14.2.139	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment). This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	14.2.140	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	14.2.141	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.142	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	14.2.143	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.144	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	14.2.145	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	14.2.146	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A, Fourth Amendment Term A Loan.
2.	14.2.147	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Third Amendment Term Loan.
2.	14.2.148	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	14.2.149	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	14.2.150	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan, Revolver.

PART	#	ENDNOTE
2.	14.2.151	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan.
2.	14.2.152	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	14.2.153	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	14.2.154	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	14.2.155	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.156	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	14.2.157	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	15	The filer owns this General Partner entity.
2.	15.1	See lines 15.2.1 through 15.2.13 for the Fund holding on which this interest is based
2.	15.2.2	B 04/02/24, B 04/30/24, B 03/05/24
2.	15.2.3	Commerzbank AG (German Bank - CRZBY). Common stock, which has been sold, was held through Promontoria Europe Investments 107 LDC, Promontoria 16 Coöperatie U.A. and Promontoria Holding 137 B.V.
2.	15.2.4	Deutsche Bank AG (Germany Bank - DB) common stock. This position is held through Promontoria Europe Investments 138 LDC and Promontoria Europe Investments 159 LDC, Promontoria 28 Coöperatie U.A., and Promontoria Holding 193 B.V.
2.	15.2.5	WFS Global SAS (French Holding Company, a French airport cargo handler). This position is held through Promontoria Europe Investments 158 LDC, Promontoria 52 Coöperatie U.A., Promontoria Holding 243 B.V. (majority), Promontoria Holding 244 B.V. and Promontoria Holding 263 B.V., Promontoria Holding 264 B.V., WFS Acquisition SAS and WFS Global Holding SAS.

PART	#	ENDNOTE
2.	15.2.6	Cyanco Holdings LP (sodium cyanide producer). This common equity position is held through Cyanco Holding LP, Cyanco LP, Cyanco Intermediate 4 Corp., Cyanco Intermediate 3 Corp., Cyanco Intermediate 2 Corp. and Cyanco Intermediate Corp.
2.	15.2.7	Electrical Components International, Inc. (Manufacturer of wire harnesses, control boxes, and value-added assembly services for consumer appliance and specialty-industrial applications). This private common share equity position is held through Energy Cerberus Holdings Aggregator LP, Energy Cerberus Holdings LP, Energy TopCo Ltd., Energy MidCo Ltd., Energy Holdings (Cayman) Ltd., Promontoria 51 Coöperatie U.A., Promontoria Holdings 241 B.V., Promontoria Holding 242 B.V., Energy Acquisition LP, Energy Acquisition Company, Inc. and ECI Holdco, Inc. This entity owns ECM Holding Company.
2.	15.2.8	Staples Solutions B.V. (European online and store retailer of workplace products for business). This equity position is held through Promontoria Europe Investments 137 LDC, Promontoria 27 Coöperatie U.A., Promontoria Holding 191 B.V. and Promontoria Holding 192 B.V.
2.	15.2.9	SubCom, LLC (seafloor fiber optic cable systems company). This private unit equity position was held through Crown Subsea TopCo, LLC, Crown Subsea IntermediateCo, LLC, Crown Subsea AcquisitionCo, LLC and Crown Subsea Communications Holding Inc. The Filer divested his interest in this position in November 2018.
2.	15.2.10	Tier 1 Group, LLC (Provider of military and law enforcement training). This private common unit equity position is held through T1G, LLC and Tier 1 Group, LLC.
2.	15.2.11	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	16	The filer owns this General Partner entity.
2.	16.1	See lines 16.2.1 through 16.2.10 for the Fund holding on which this interest is based
2.	16.2.2	Alzheimer's Research & Treatment Center LLC (clinical trial site platform for Alzheimer's therapy research). Private common equity position held through Cerberus Atlantis Del Holdings, L.L.C., Cerberus Alzheimer's Research LLC, Alzheimer's Research Parent LLC, Alzheimer's Research Centers LLC, Alzheimer's Research Holdings LLC, Alzheimer's Research Group LLC and ARTC Intermediate LLC.
2.	16.2.3	Closure Systems International Group Inc. (caps and closure solutions company). This common equity position is held through Cerberus Closure Systems International LLC, Closure Systems International Parent LLC, Closure Systems International Intermediate 2 Inc. and Closure Systems International Intermediate Inc.

PART	#	ENDNOTE
2.	16.2.4	National Dentex Labs LLC (dental laboratory business operating in US with manufacturing in Vietnam). This private preferred and private common unit investment is held through Cerberus Barracuda Del Holdings, L.L.C. and Cerberus NDX LP.
2.	16.2.5	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.
2.	16.2.6	3Z Brands (designer, manufacturer, distributor, and retailer of mattresses and related bedding products). This private common equity investment position is held through Cerberus Sleep Del Holdings, L.L.C. and Cerberus Sleep Aggregator, L.P. (majority owner).
2.	16.2.7	Red River Technology LLC (IT solutions provider to U.S. government). This private common equity position is held through Cerberus Cloud Aggregator, L.P., Cerberus Cloud Del Holdings, L.L.C., Cerberus Cloud Topco, LP, Cloud Holdings, LP, Cloud Intermediate Holdings, LP and Cloud Purchaser, LP.
2.	16.2.8	Colt Parent Company LLC (autism therapy services company operating under the Lighthouse Autism Centers brand). This private common equity investment is held through Cerberus Colt Del Holdings, L.L.C. and Cerberus Colt Aggregator LP.
2.	16.2.9	Source Code (software development company). This private common stock investment is held through Cerberus Concord Aggregator, L.P.
2.	17	The filer owns this General Partner entity.
2.	17.1	See lines 17.2.1 through 17.2.63 for the Fund holding on which this interest is based
2.	17.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	17.2.4	ACProducts Holdings Inc. (Industry: Consumer Discretionary Products). This borrower has entered into the following loan agreement: Term Loan B.
2.	17.2.5	Affinion (AIS Holdco LLC) (Industry: Finance) This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	17.2.6	SFRFP 5 1/2 10/15/29, SFRFP 5 1/8 07/15/29
2.	17.2.7	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	17.2.8	CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31, CSCHLD 5 3/4 01/15/30

PART	#	ENDNOTE
2.	17.2.9	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreements: First Lien Term B, Revolver.
2.	17.2.10	APEX Tool Group, LLC (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	17.2.11	Atlas Purchaser Inc (Aspect Software) (Industry: Software). The borrower has entered into the following loan agreements: 2nd Out Term Loan, 3rd Out Term Loan (Tranche A), Term Loan.
2.	17.2.12	Burgess Point Purchaser Corp (BBB Industries) (Industry: Consumer Discretionary Products - Automotive). The borrower has entered into the following loan agreement: Term Loan B.
2.	17.2.13	CVLGHT 5 5/8 09/15/28
2.	17.2.14	Caliburn International LLC (Industry: Health Care Services). This borrower has entered into the following loan agreement: Term Loan.
2.	17.2.15	Castle US Holding Corp (Cision) (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term B, Dollar Term B-2 Loans.
2.	17.2.16	COIN 0 1/2 06/01/26
2.	17.2.17	Congruex Group LLC (Industry: Services: Engineering/ Construction for Telecom Industry). This borrower has entered into the following loan agreement: Term B.
2.	17.2.18	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow)
2.	17.2.19	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	17.2.20	CORURI 10 02/10/27
2.	17.2.21	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	17.2.22	Elevate Textiles Inc (Industry: Manufacturing Textiles). This borrower has entered into the following loan agreement: First Out Term Loan.
2.	17.2.23	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, Tranche 2 Commitment.
2.	17.2.24	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.

PART	#	ENDNOTE
2.	17.2.25	Security: CCM Denali Equity Holdings, LP – Warrant ; Strike Price: No Strike Price ; Expiration Date: 6/21/2034 This is a warrant to purchase equity interests in the company named in the Description.
2.	17.2.26	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	17.2.27	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	17.2.28	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and preferred and investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	17.2.29	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	17.2.30	Gogo Intermediate Holdings LLC (Industry: Telecommunications). The borrower has entered into the following loan agreement: Term B.
2.	17.2.31	GTRC 8 1/2 01/15/26
2.	17.2.32	HLF 12 1/4 04/15/29
2.	17.2.33	IPHS 11 1/2 06/15/29, IPHS 8 3/4 02/15/26, IPHS 9 3/8 02/15/28
2.	17.2.34	See item 2.2.9.
2.	17.2.35	This represents the value attributable to the Fund's investment in Cerberus All-Weather Credit Opportunities Fund, L.P., see 9.2.
2.	17.2.36	KAISAG 10 1/2 09/07/22, KAISAG 11 1/2 01/30/23, KAISAG 11 1/4 04/16/25, KAISAG 11.65 06/01/26, KAISAG 11.7 11/11/25, KAISAG 11.95 10/22/22, KAISAG 11.95 11/12/23, KAISAG 8 1/2 06/30/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 9 3/8 06/30/24, KAISAG 9.95 07/23/25
2.	17.2.37	LVLT 10 1/2 04/15/29, LVLT 10 1/2 05/15/30, LVLT 10 3/4 12/15/30, LVLT 11 11/15/29, LVLT 3 3/4 07/15/29, LVLT 3 5/8 01/15/29, LVLT 3 7/8 10/15/30, LVLT 3.4 03/01/27, LVLT 4 04/15/31
2.	17.2.38	Level 3 Financing, Inc. (Industry: Telecommunications). The borrower has entered into the following loan agreements: Term B-1 Loans, Term B-2 Loans.
2.	17.2.39	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreement: Term Loan B.
2.	17.2.40	CFIELD 6 5/8 08/01/26

PART	#	ENDNOTE
2.	17.2.42	New Trojan Parent Inc (Industry: Apparel & Textile Products). The borrower has entered into the following loan agreement: Term Loan.
2.	17.2.43	NWFIBR 6 02/15/28
2.	17.2.44	PLDEVE 7 3/4 11/15/25
2.	17.2.45	PETCO Animal Supplies, Inc. (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	17.2.46	PlayPower Inc (Industry: Leisure Products). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	17.2.47	POSEIDON BIDCO S.A.S. (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Facility B2 (EUR).
2.	17.2.48	Power Stop LLC (Industry: Automotive Consumer Discretionary Products) This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	17.2.49	See item 2.2.140.
2.	17.2.50	See item 2.2.141.
2.	17.2.51	Quest Software Inc. (Industry: Software). This borrower has entered into the following loan agreement: Term Loan B.
2.	17.2.52	RADIAT 4 1/2 09/15/26
2.	17.2.53	Dynata, LLC (first party data collection company).
2.	17.2.54	Research Now Group LLC (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: First Out Term Loan, Second Out Term Loan.
2.	17.2.55	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	17.2.56	Strategic Materials, Inc. (glass recycling company).
2.	17.2.57	SMI Acquisition Inc (Industry: Industrial Services – Commercials Support Services) This borrower has entered into the following loan agreements: Term Loan, Initial First Out U.S. Term Loans, Initial Canadian Term Loans, New Money DIP.
2.	17.2.58	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B.

PART	#	ENDNOTE
2.	17.2.59	TOTALP 10 1/2 12/31/28, TOTALP 6 3/8 09/20/28, TOTALP 7 1/2 11/12/25
2.	17.2.60	TPCG 13 12/16/27
2.	17.2.61	B 01/09/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/29/24, B 03/26/24, B 04/09/24, B 04/16/24, B 04/23/24, B 05/07/24, B 05/14/24, B 06/04/24, B 06/11/24, B 06/25/24, B 06/27/24, B 07/02/24, B 08/15/24, B 08/20/24, B 08/29/24, B 09/12/24, B 10/03/24, B 10/08/24, B 10/15/24, B 12/05/24
2.	17.2.62	Twin Star Holdings Ltd. (Project Logo) (Industry: Base Metals Mining Services) This borrower has entered into the following loan agreement: Facility A.
2.	17.2.63	VERITS 7 1/2 09/01/25
2.	18	The filer owns this General Partner entity.
2.	18.1	See lines 18.2.1 through 18.2.54 for the Fund holding on which this interest is based
2.	18.2.1	The issuer has granted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, and this entry represents the Fund's participation in the value associated with the call option. This call option is open.
2.	18.2.2	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	18.2.3	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	18.2.4	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	18.2.5	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	18.2.6	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	18.2.8	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	18.2.9	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	18.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.11	See item 1.2.120.
2.	18.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 X, TPMF 2021-H1 VFN. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	18.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	18.2.20	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	18.2.21	Gescobro Collection Services, S.L. (Spanish NPL Investment and Servicing Platform). This is an operating business that , among other functions, services non-performing loans for its clients. This equity position is held through Promontoria Europe Investments 81 LDC, Promontoria Europe Investments 118 LDC, Promontoria Holding Zeus Coöperatie U.A., Promontoria Holding 98 B.V. and Promontoria Holding 99 B.V. In addition, Promontoria Zeus Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	18.2.22	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	18.2.23	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l., (the legal owner of an Italian unsecured NPL portfolio).
2.	18.2.24	See item 7.2.14.

PART	#	ENDNOTE
2.	18.2.25	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V..
2.	18.2.26	See item 7.2.18.
2.	18.2.27	See item 7.2.33.
2.	18.2.28	See item 7.2.34.
2.	18.2.29	See item 7.2.20.
2.	18.2.30	See item 7.2.35.
2.	18.2.31	See item 7.2.36.
2.	18.2.32	See item 7.2.37.
2.	18.2.33	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	18.2.34	See item 7.2.19.
2.	18.2.35	See item 7.2.21.
2.	18.2.36	See item 7.2.38.
2.	18.2.37	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	18.2.38	See item 7.2.39.

PART	#	ENDNOTE
2.	18.2.39	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	18.2.40	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	18.2.41	See item 7.2.25.
2.	18.2.42	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	18.2.43	See item 7.2.13.
2.	18.2.44	Promontoria Marina, S.L.U. (Spanish industrial and residential REOs that are part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 144 LDC, Promontoria 34 Coöperatie U.A., Promontoria Holding 207 B.V., and Promontoria Holding 208 B.V. Grupo Inmoglaciari, S.L. (Spanish residential RE developer that owns Inmoglaciari Homes S.A). The Inmoglaciari position is held through Promontoria Europe Investments 100 LDC, Promontoria 8 Coöperatie U.A., Promontoria Holding 129 B.V., and Promontoria Holding 219 B.V. The respective investments in Marina and Inmoglaciari are linked through certain equity cross-participation arrangements. Promontoria Holding 207 B.V. also holds a minority interest in Promontoria Mahou Designated Activity Company (Irish Special Purpose Vehicle) which through its subsidiaries owns real estate assets in Spain. Promontoria Ice Marina Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure."
2.	18.2.45	See item 7.2.15.
2.	18.2.46	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	18.2.47	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held real estate assets in Germany, which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.

PART	#	ENDNOTE
2.	18.2.48	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	18.2.49	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	18.2.50	See item 7.2.16.
2.	18.2.51	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	19	The filer owns this General Partner entity.
2.	19.1	See lines 19.2.1 through 19.2.69 for the Fund holding on which this interest is based
2.	19.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	19.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: AOTA 2015-1211 XA.
2.	19.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-ASHF E, AHT1 2018-KEYS E, and AHT1 2018-KEYS F.
2.	19.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: AHPT 2018-ATRM E.
2.	19.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: BANK 2017-BNK4 XD, BANK 2017-BNK6 XD, BANK 2017-BNK7 XD, BANK 2017-BNK8 XD, BANK 2017-BNK9 XD, BANK 2018-BN10 XD, BANK 2018-BN11 XD, BANK 2018-BN14 XD, BANK 2018-BN15 XD, BANK 2019-BN16 XD, BANK 2019-BN17 XC, BANK 2019-BN18 XD, BANK 2019-BN19 XD, BANK 2019-BN20 XD, BANK 2020-BN25 XD, BANK 2020-BN28 XD, BANK 2021-BN31 XF, and BANK 2022-BNK44 XF.
2.	19.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2024-5YR7 XA, BANK5 2024-5YR9 XB and BANK5 2024-5YR9 XA.

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2.	19.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2024-5YR8 XA, BANK5 2024-5YR8 XB, BANK5 2024-5YR10 XA, and BANK5 2024-5YR11 XA.
2.	19.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2017-C1 XD, BBCMS 2018-C2 XD, BBCMS 2019-C4 XD, BBCMS 2020-C6 XD, BBCMS 2021-C12 XF, and BBCMS 2024-5C31 XA.
2.	19.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: BSCMS 2007-PW15 X1.
2.	19.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2018-B1 XD, BMARK 2018-B2 XD, BMARK 2018-B3 XD, BMARK 2018-B7 XD, BMARK 2018-B8 XD, BMARK 2019-B10 XD, BMARK 2019-B11 XD, BMARK 2019-B12 XD, BMARK 2019-B13 XD, BMARK 2019-B14 XD, BMARK 2020-B16 XD, BMARK 2020-B18 XD, BMARK 2021-B23 XD, BMARK 2019-B14 XA, BMARK 2018-B8 XA, BMARK 2019-B9 XA, BMARK 2024-V9 XB, BMARK 2024-V9 XA, BMARK 2019-B12 XA, BMARK 2019-B13 XA, BMARK 2024-V10 XA, BMARK 2024-V10 XB, BMARK 2021-B24 XF, BMARK 2022-B35 XF, BMARK 2021-B23 XF, BMARK 2020-B20 XA, BMARK 2024-V11 XB, BMARK 2024-V11 XA, BMARK 2024-V12 XA, and BMARK 2024-V12 XB.
2.	19.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: BFLD Trust 2019-DPLO G.
2.	19.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: BMO 2024-5C5 XA, BMO 2024-5C6 XB, BMO 2024-5C6 XD, BMO 2024-5C6 XA, BMO 2024-5C7 XA, and BMO 2024-5C8 XA.
2.	19.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2015-UBS7 XD, BACM 2015-UBS7 XA, and BACM 2016-UB10 XD.
2.	19.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: BPR 2024-PMDW X.
2.	19.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2017-APPL F, BX 2018-GW G, BX 2018-BTMZ M, BX 2021-VOLT G, BX 2021-XL2 G, BX 2021-BXMF G, BX 2021-ACNT G, BX 2020-VIV4 X, and BX 2017-CQHP F.
2.	19.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: CF 2019-CF1 XD, CF 2019-CF2 XD, and CF 2019-CF3 XD.
2.	19.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2016-CD1 XC, CD 2016-CD2 XD, CD 2017-CD3 XD, CD 2017-CD5 XD, CD 2017-CD6 XD, and CD 2019-CD8 XD.
2.	19.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2016-C3 XD and CFCRE 2016-C4 XA.

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2.	19.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2018-TBR F and CGCMT 2018-TBR E.
2.	19.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2017-B1 XD, CGCMT 2017-P8 XD, CGCMT 2017-C4 XD, CGCMT 2018-B2 XD, CGCMT 2018-C5 XD, CGCMT 2019-GC41 XD, CGCMT 2020-GC46 XD, CGCMT 2017-P8 XA, and CGCMT 2022-GC48 XF.
2.	19.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2015-GC27 XA, CGCMT 2014-GC19 XC, CGCMT 2015-GC29 XD, CGCMT 2014-GC25 XD, CGCMT 2014-GC21 XC, CGCMT 2015-GC31 XA, CGCMT 2015-P1 XD, CGCMT 2015-GC33 XD, CGCMT 2015-GC33 XA, CGCMT 2015-GC35 XD, CGCMT 2015-GC35 XB, CGCMT 2016-GC36 XD, CGCMT 2016-P3 XD, CGCMT 2016-GC37 XD, CGCMT 2016-P4 XC, CGCMT 2016-C2 XD, CGCMT 2016-P5 XD, CGCMT 2016-C3 XD, CGCMT 2016-P6 XD, CGCMT 2017-P7 XD, and CGCMT 2014-GC25 XF.
2.	19.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2018-1 XB
2.	19.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2019-WCM H, COMM 2012-CR5 F, COMM 2012-CR4 C, COMM 2018-HCLV G, COMM 2018-HCLV F, and COMM 2018-HCLV E.
2.	19.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2014-CR18 XB, COMM 2015-LC19 XC, COMM 2014-UBS5 XB2, COMM 2014-LC17 XC, COMM 2014-LC17 XD, COMM 2014-LC17 XE, COMM 2014-LC17 XF, COMM 2014-CR20 XC, COMM 2014-UBS6 XD, COMM 2015-PC1 XA, COMM 2015-CR24 XC, COMM 2015-CR24 XA, COMM 2015-CR25 XA, COMM 2015-CR25 XC, COMM 2015-CR26 XC, COMM 2015-CR27 XC, COMM 2015-LC23 XC, COMM 2015-LC23 XSA, COMM 2016-CR28 XC, COMM 2016-CR28 XA, COMM 2016-DC2 XC, COMM 2014-CR19 XD, COMM 2016-COR1 XE, COMM 2016-COR1 XC, COMM 2015-CR27 XD, COMM 2013-CR6 XB, COMM 2015-CR22 XD, COMM 2017-COR2 XD, COMM 2018-COR3 XD, COMM 2016-DC2 XE, and COMM 2024-CBM XCP.
2.	19.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2015-C3 XA and CSAIL 2015-C3 XD.
2.	19.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2014-USA X1.
2.	19.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2015-C4 XD, CSAIL 2017-CX10 STNX, CSAIL 2018-CX11 XD, CSAIL 2019-C18 XD, CSAIL 2015-C2 XA, and CSAIL 2018-CX12 XA.
2.	19.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: DBGS 2018-C1 XD
2.	19.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: DBUBS 2017-BRBK XA and DBUBS 2011-LC3A PMX.

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2.	19.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: DBJPM 2016-C1 XB, DBJPM 2016-C1 XC, and DBJPM 2016-C3 XC.
2.	19.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: FNA 2014-M9 X2
2.	19.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS K727 X3, FHMS K053 X3, FHMS KW01 X3, FHMS K055 X3, FHMS K056 X3, FHMS K057 X3, FHMS KS06 X, FHMS KS07 X, FHMS K058 X3, FHMS K059 X3, FHMS K061 X3, FHMS K062 X3, FHMS K063 X3, FHMS K064 X3, FHMS K065 X3, FHMS KW03 X3, FHMS K070 X3, FHMS K074 X3, FHMS K075 X3, FHMS K076 X3, FHMS KW06 X3, FHMS K079 X3, FHMS KC02 X3, FHMS K081 X3, FHMS K048 X3, FHMS K725 X3, FHMS K082 X3, FHMS K083 X3, FHMS KW07 X1, FHMS K084 X3, FHMS K085 X3, FHMS K734 X1, FHMS K734 X3, FHMS K731 X3, FHMS K054 X3, FHMS K094 X3, FHMS K073 X3, FHMS K735 X3, FHMS K047 X3, FHMS KW09 X3, FHMS K086 X3, FHMS KC05 X1, FHMS KW10 X3, FHMS K737 X3, FHMS KHG2 X, FHMS KW07 X3, FHMS KG03 X3, FHMS KX04 XFX, FHMS KSG1 X3, FHMS K117 X3, FHMS KW02 X3, FHMS Q014 X, FHMS K740 X3, FHMS KG04 X3, FHMS K124 X3, FHMS K130 X3, FHMS K133 X3, FHMS K134 X3, FHMS K732 X3, FHMS K125 X3, FHMS K143 X3, FHMS K063 XAM, FHMS K756 X3, FHMS K049 X1, FHMS K757 X3, FHMS K064 X1, FHMS K758 X3, FHMS KG01 X3, FHMS K051 X3, and FHMS K050 X3.
2.	19.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF Mortgage Trust (Freddie Mac) 2017-K728 X2B, FHMS K077 X3, FREMF Mortgage Trust (Freddie Mac) 2018-K80 X2B, FREMF Mortgage Trust (Freddie Mac) 2018-KC02 X2A, FREMF Mortgage Trust (Freddie Mac) 2018-KW04 X2A, and FREMF Mortgage Trust (Freddie Mac) 2018-KW04 X2B.
2.	19.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: FRESB 2019-SB60 X1, FRESB 2019-SB68 X1, FRESB 2019-SB61 X1, FRESB 2018-SB52 X1RC, FRESB 2018-SB49 X1SA, FRESB 2019-SB58 X1, FRESB 2019-SB59 X1, FRESB 2018-SB57 X1, FRESB 2018-SB56 X1AR, FRESB 2018-SB56 X1SA, FRESB 2018-SB55 X1, FRESB 2018-SB54 X1, FRESB 2018-SB53 X1, FRESB 2018-SB52 X1SA, FRESB 2018-SB50 X1, FRESB 2018-SB49 X1AR, FRESB 2018-SB48 X1, FRESB 2018-SB45 X1AR, FRESB 2018-SB45 X1RC, FRESB 2019-SB66 X1, and FRESB 2021-SB83 X1.
2.	19.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: GNR 2010-83 IO.
2.	19.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: GS Mortgage Securities Corp 2015-GC28 XA, GS Mortgage Securities Corp 2014-GC20 XC, GS Mortgage Securities Corp 2014-GC24 XC, GS Mortgage Securities Corp 2014-GC22 XC, GS Mortgage Securities Corp 2015-GC30 XD, GS Mortgage Securities Corp 2015-GC32 XD, GS Mortgage Securities Corp 2015-GC34 XD, GS Mortgage Securities Corp 2015-GC34 XA, GS Mortgage Securities Corp 2015-GC34 XB, GS Mortgage Securities Corp 2015-GS1 XD, GS Mortgage Securities Corp 2016-GS2 XD, GS Mortgage Securities Corp 2016-GS3 XD, GS Mortgage Securities Corp 2016-GS4 XD, GS Mortgage Securities Corp 2014-GC22 XD, GS Mortgage Securities Corp 2017-GS7 XD, GS Mortgage Securities Corp 2018-GS9 XD, GS Mortgage Securities Corp 2019-GC39 XD, and GS Mortgage Securities Corp 2020-GC45 XD.

PART	#	ENDNOTE
2.	19.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: GS Mortgage Securities Corp 2011-GC5 E.
2.	19.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: HILT 2016-SFP F and HILT 2016-SFP E.
2.	19.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2008-C2 AM, JPMCC 2019-BKWD F, JPMCC 2012-LC9 F, and JPMCC 2015-FL7 BLU1.
2.	19.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2014-C20 XA, JPMCC 2014-C20 XB, JPMCC 2010-C2 XB, JPMCC 2015-JP1 XB, JPMCC 2016-JP2 XC, JPMCC 2016-JP4 XC, JPMCC 2017-JP6 XA, JPMCC 2012-C8 XB, JPMCC 2019-COR4 XD, and JPMCC 2017-JP5 XA.
2.	19.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C24 XA, JPMBB 2015-C32 XD, and JPMBB 2014-C21 XD.
2.	19.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C21 D.
2.	19.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C19 XC, JPMBB 2014-C21 XC, JPMBB 2014-C22 XC, JPMBB 2014-C22 XD, JPMBB 2014-C23 XB, JPMBB 2014-C24 XB2, JPMBB 2014-C25 XD, JPMBB 2014-C25 XE, JPMBB 2014-C25 XF, JPMBB 2014-C26 XD, JPMBB 2015-C32 XA, JPMBB 2016-C1 XD, JPMBB 2016-C2 XC, JPMBB 2017-C7 XD, JPMBB 2018-C8 XD, JPMBB 2019-COR6 XF, JPMBB 2020-COR7 XD, and JPMBB 2016-C4 XA.
2.	19.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2019-COR6 F.
2.	19.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: LCCM 2017-LC26 XD and LCCM 2013-GCP XB.
2.	19.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: LCCM 2017-LC26 D.
2.	19.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: LNSTR 2016-4 XA.
2.	19.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C18 XA, MSBAM 2014-C18 XB, MSBAM 2015-C24 XD, MSBAM 2015-C25 XD, MSBAM 2015-C27 XA, MSC 2015-UBS8 XA, MSC 2015-UBS8 XD, MSBAM 2016-C28 XD, MSBAM 2016-C29 XD, MSBAM 2016-C30 XD, MSC 2018-H4 XD, and MSC 2019-L3 XD.

PART	#	ENDNOTE
2.	19.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C19 XA, MSBAM 2014-C16 XC, MSBAM 2017-C33 XD, MSBAM 2017-C34 XD, MSBAM 2015-C27 XGH, MSBAM 2016-C32 XD, and MSBAM 2016-C31 XD.
2.	19.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2015-MS1 XA, MSC 2019-L2 XD, and MSC 2018-H3 XA.
2.	19.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2019-PLND F.
2.	19.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: NCMS 2019-10K F and NCMS 2019-MILE E.
2.	19.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: NCMS 2019-10K X.
2.	19.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: NOHT 2019-HNLA F.
2.	19.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: SBALR 2020-RR1 XA.
2.	19.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: SGCMS 2020-COVE X.
2.	19.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: SFSBA 2024-2A A2.
2.	19.2.61	B 05/16/24, T 2 7/8 09/30/23, T 4 3/4 07/31/25, T 5 08/31/25, T 4 5/8 10/15/26, T 5 10/31/25, T 4 7/8 10/31/28, T 4 5/8 11/15/26, T 4 3/8 11/30/28, T 4 7/8 11/30/25, T 4 3/8 12/15/26, T 4 01/15/27, T 3 3/4 12/31/28, T 4 1/8 02/15/27, T 3 3/4 08/31/26, T 4 3/8 07/15/27, T 4 07/31/29, T 3 5/8 08/31/29, T 3 3/4 08/15/27, T 3 1/2 09/30/29, T 3 5/8 09/30/31, T 4 1/8 10/31/29, and T 4 1/8 11/30/29.
2.	19.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2018-C11 XD, UBSCM 2018-C14 XD, UBSCM 2019-C17 XD, and UBSCM 2019-C18 XD.
2.	19.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2018-C10 D and UBSCM 2018-C12 D.
2.	19.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2017-C4 XD, UBSCM 2017-C6 XD, UBSCM 2017-C6 XBP, UBSCM 2018-C10 XA, UBSCM 2018-C10 XD, UBSCM 2018-C12 XD, and UBSCM 2018-C13 XA.

PART	#	ENDNOTE
2.	19.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: UBSC 2011-C1 XB.
2.	19.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2019-C49 XD, WFCM 2019-C50 XD, WFCM 2016-LC25 XA, WFCM 2020-C55 XD, WFCM 2024-5C1 XA, WFCM 2024-5C1 XB, WFCM 2024-5C1 XF, WFCM 2016-C32 XA, WFCM 2024-5C2 XB, WFCM 2015-C26 XB, WFCM 2015-C27 XB, WFCM 2015-C26 XC, WFCM 2015-C26 XD, WFCM 2015-NXS2 XA, WFCM 2015-SG1 XA, WFCM 2015-NXS3 XA, WFCM 2015-NXS3 XD, WFCM 2015-C31 XA, WFCM 2015-C31 XD, WFCM 2015-NXS4 XD, WFCM 2015-P2 XD, WFCM 2016-C32 XD, WFCM 2016-C33 XB, WFCM 2016-C33 XD, WFCM 2016-C35 XD, WFCM 2016-LC24 XD, WFCM 2016-NXS6 XD, WFCM 2016-C36 XD, WFCM 2016-LC25 XD, WFCM 2016-C37 XD, WFCM 2017-RC1 XD, WFCM 2017-RB1 XD, WFCM 2017-C38 XD, WFCM 2015-C27 XF, WFCM 2015-C27 XE, WFCM 2017-C40 XD, WFCM 2017-C41 XD, WFCM 2017-C42 XD, WFCM 2018-C43 XD, WFCM 2018-C45 XD, WFCM 2018-C46 XD, and WFCM 2018-C48 XD.
2.	19.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2015-C27 D.
2.	19.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2014-C20 XA, WFRBS 2014-C20 XB, WFRBS 2014-C21 XC, WFRBS 2014-C21 XD, WFRBS 2014-C22 XC, WFRBS 2014-C22 XD, WFRBS 2014-C25 XC, WFRBS 2014-C25 XD, WFRBS 2014-C22 XA, and WFRBS 2013-C14 XA.
2.	19.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C15 D.
2.	20	The filer owns this General Partner entity.
2.	20.1	See lines 20.2.1 through 20.2.96 for the Fund holding on which this interest is based
2.	20.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: AOTA 2015-1211 XA.
2.	20.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: BANK 2017-BNK4 XD, BANK 2017-BNK6 XD, BANK 2017-BNK7 XD, BANK 2017-BNK8 XD, BANK 2017-BNK9 XD, BANK 2018-BN10 XD, BANK 2018-BN11 XD, BANK 2018-BN14 XD, BANK 2018-BN15 XD, BANK 2019-BN16 XD, BANK 2019-BN17 XC, BANK 2019-BN18 XD, BANK 2019-BN19 XD, BANK 2019-BN20 XD, BANK 2020-BN25 XD, BANK 2020-BN28 XD, BANK 2021-BN31 XF, BANK 2022-BNK44 XF, BANK 2022-BNK44 XD, BANK 2017-BNK5 XD, BANK 2020-BN29 XD, BANK 2018-BN13 XD.
2.	20.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2024-5YR7 XA.

PART	#	ENDNOTE
2.	20.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2024-5YR9 XB, BANK5 2024-5YR9 XA.
2.	20.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2023-5YR3 XA, BANK5 2024-5YR8 XA, BANK5 2024-5YR8 XB, BANK5 2024-5YR10 XA, BANK5 2024-5YR11 XA, BANK5 2023-5YR2 XD, BANK5 2024-5YR5 XA, BANK5 2024-5YR5 XB, BANK5 2024-5YR6 XA, BANK5 2024-5YR7 XB, BANK5 2024-5YR7 XD.
2.	20.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2017-C1 XD, BBCMS 2018-C2 XD, BBCMS 2019-C4 XD, BBCMS 2020-C6 XD, BBCMS 2021-C12 XF, BBCMS 2024-5C31 XA, BBCMS 2024-5C25 X, BBCMS 2024-5C27 XB, BBCMS 2024-5C27 XA.
2.	20.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: BSCMS 2007-PW15 X1.
2.	20.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2023-V2 XA, BMARK 2018-B1 XD, BMARK 2018-B2 XD, BMARK 2018-B3 XD, BMARK 2018-B7 XD, BMARK 2018-B8 XD, BMARK 2019-B10 XD, BMARK 2019-B11 XD, BMARK 2019-B12 XD, BMARK 2019-B13 XD, BMARK 2019-B14 XD, BMARK 2020-B16 XD, BMARK 2020-B18 XD, BMARK 2021-B23 XD, BMARK 2019-B14 XA, BMARK 2018-B8 XA, BMARK 2019-B9 XA, BMARK 2024-V9 XB, BMARK 2024-V9 XA, BMARK 2019-B12 XA, BMARK 2019-B13 XA, BMARK 2024-V10 XA, BMARK 2024-V10 XB, BMARK 2021-B24 XF, BMARK 2022-B35 XF, BMARK 2021-B23 XF, BMARK 2020-B20 XA, BMARK 2024-V11 XB, BMARK 2024-V11 XA, BMARK 2024-V12 XA, BMARK 2024-V12 XB, BMARK 2018-B6 XA, BMARK 2018-B4 XA, BMARK 2020-IG2 XA, BMARK 2023-V2 XD, BMARK 2024-V6 XA, BMARK 2024-V7 XA, BMARK 2024-V8 XA.
2.	20.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: BMO 2024-5C5 XA, BMO 2024-5C6 XB, BMO 2024-5C6 XD, BMO 2024-5C6 XA, BMO 2024-5C7 XA, BMO 2024-5C8 XA, BMO 2024-5C3 XB, BMO 2024-5C3 XA, BMO 2024-5C4 XA, BMO 2024-5C4 XB.
2.	20.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2015-UBS7 XD, BACM 2015-UBS7 XA, BACM 2016-UB10 XD.
2.	20.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: BPR 2024-PMDW X, BPR 2023-STON X.
2.	20.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2020-VIV4 X.
2.	20.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: CF 2019-CF1 XD, CF 2019-CF2 XD, CF 2019-CF3 XD.
2.	20.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2016-CD1 XC, CD 2016-CD2 XD, CD 2017-CD3 XD, CD 2017-CD5 XD, CD 2017-CD6 XD, CD 2019-CD8 XD, CD 2018-CD7 XD.

PART	#	ENDNOTE
2.	20.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2016-C3 XD, CFCRE 2016-C4 XA.
2.	20.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2017-B1 XD, CGCMT 2017-P8 XD, CGCMT 2017-C4 XD, CGCMT 2018-B2 XD, CGCMT 2018-C5 XD, CGCMT 2019-GC41 XD, CGCMT 2020-GC46 XD, CGCMT 2017-P8 XA, CGCMT 2022-GC48 XF, CGCMT 2016-P4 XA, CGCMT 2023-SMRT X, CGCMT 2016-GC37 XA.
2.	20.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2015-GC27 XA, CGCMT 2014-GC19 XC, CGCMT 2015-GC29 XD, CGCMT 2014-GC25 XD, CGCMT 2014-GC21 XC, CGCMT 2015-GC31 XA, CGCMT 2015-P1 XD, CGCMT 2015-GC33 XD, CGCMT 2015-GC33 XA, CGCMT 2015-GC35 XD, CGCMT 2015-GC35 XB, CGCMT 2016-GC36 XD, CGCMT 2016-P3 XD, CGCMT 2016-GC37 XD, CGCMT 2016-P4 XC, CGCMT 2016-C2 XD, CGCMT 2016-P5 XD, CGCMT 2016-C3 XD, CGCMT 2016-P6 XD, CGCMT 2017-P7 XD, CGCMT 2014-GC25 XF.
2.	20.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2018-1 XB.
2.	20.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2013-CR6 XB, COMM 2014-CR18 XB, COMM 2014-CR19 XD, COMM 2014-CR20 XC, COMM 2014-LC17 XC, COMM 2014-LC17 XD, COMM 2014-LC17 XE, COMM 2014-LC17 XF, COMM 2014-UBS5 XB2, COMM 2014-UBS6 XD, COMM 2015-CR22 XD, COMM 2015-CR24 XA, COMM 2015-CR24 XC, COMM 2015-CR25 XA, COMM 2015-CR25 XC, COMM 2015-CR26 XC, COMM 2015-CR27 XC, COMM 2015-CR27 XD, COMM 2015-LC19 XC, COMM 2015-LC23 XC, COMM 2015-LC23 XSA, COMM 2015-PC1 XA, COMM 2016-COR1 XC, COMM 2016-COR1 XE, COMM 2016-CR28 XA, COMM 2016-CR28 XC, COMM 2016-DC2 XC, COMM 2016-DC2 XE, COMM 2017-COR2 XD, COMM 2018-COR3 XD, COMM 2018-HCLV E, COMM 2018-HCLV F, COMM 2018-HCLV G, COMM 2019-WCM H, COMM 2024-CBM XCP.
2.	20.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2015-C3 XA, CSAIL 2015-C3 XD.
2.	20.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2014-USA X1.
2.	20.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2015-C4 XD, CSAIL 2017-CX10 STNX, CSAIL 2018-CX11 XD, CSAIL 2019-C18 XD, CSAIL 2015-C2 XA, CSAIL 2018-CX12 XA, CSAIL 2018-CX12 XD, CSAIL 2019-C15 XD, CSAIL 2019-C16 XB, CSAIL 2018-C14 XA.
2.	20.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: DBGS 2018-C1 XD.
2.	20.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: DBUBS 2017-BRBK XA, DBUBS 2011-LC3A PMX.
2.	20.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: DC 2023-DC X.

PART	#	ENDNOTE
2.	20.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: DBJPM 2017-C6 XA.
2.	20.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: DBJPM 2016-C1 XB, DBJPM 2016-C1 XC, DBJPM 2016-C3 XC.
2.	20.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: FNA 2014-M9 X2.
2.	20.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS K044 X3, FHMS K047 X3, FHMS K048 X3, FHMS K049 X1, FHMS K050 X3, FHMS K051 X3, FHMS K053 X3, FHMS K054 X3, FHMS K055 X3, FHMS K056 X3, FHMS K057 X3, FHMS K058 X3, FHMS K059 X3, FHMS K061 X3, FHMS K062 X3, FHMS K063 X3, FHMS K063 XAM, FHMS K064 X1, FHMS K064 X3, FHMS K065 X3, FHMS K070 X3, FHMS K071 X3, FHMS K073 X3, FHMS K074 X3, FHMS K075 X3, FHMS K076 X3, FHMS K079 X3, FHMS K081 X3, FHMS K082 X3, FHMS K083 X3, FHMS K084 X3, FHMS K085 X3, FHMS K086 X3, FHMS K089 X3, FHMS K094 X3, FHMS K094 X3, FHMS K095 X3, FHMS K099 X3, FHMS K-100 X3, FHMS K102 X3, FHMS K104 X3, FHMS K108 X3, FHMS K117 X3, FHMS K120 X3, FHMS K122 X3, FHMS K123 X3, FHMS K124 X3, FHMS K125 X3, FHMS K130 X3, FHMS K133 X3, FHMS K134 X3, FHMS K135 X3, FHMS K138 X3, FHMS K139 X3, FHMS K140 X3, FHMS K142 X3, FHMS K143 X3, FHMS K144 X3, FHMS K146 X3, FHMS K147 X3, FHMS K148 X3, FHMS K-150 X3, FHMS K-151 X3, FHMS K-1517 X3, FHMS K152 X3, FHMS K-153 X3, FHMS K154 X3, FHMS K-154 X3, FHMS K156 X3, FHMS K-162 X3, FHMS K-163 X3, FHMS K725 X3, FHMS K727 X3, FHMS K729 X3, FHMS K730 X3, FHMS K731 X3, FHMS K732 X3, FHMS K734 X1, FHMS K734 X3, FHMS K735 X3, FHMS K736 X3, FHMS K737 X3, FHMS K739 X3, FHMS K740 X3, FHMS K741 X3, FHMS K742 X3, FHMS K743 X3, FHMS K750 X3, FHMS K752 X3, FHMS K754 X3, FHMS K755 X3, FHMS K755 X3, FHMS K756 X3, FHMS K757 X3, FHMS K758 X3, FHMS KC02 X3, FHMS KC05 X1, FHMS KG01 X3, FHMS KG03 X3, FHMS KG04 X3, FHMS KHG2 X, FHMS KS06 X, FHMS KS07 X, FHMS KSG1 X3, FHMS KW01 X3, FHMS KW02 X3, FHMS KW03 X3, FHMS KW06 X3, FHMS KW07 X1, FHMS KW07 X3, FHMS KW09 X3, FHMS KW10 X3, FHMS KX04 XFX, FHMS Q013 XPT2, FHMS Q014 X, FHMS Q016 XPT2, FHMS K112 X3, FHMS K-161 X3.
2.	20.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2017-K728 X2B, FHMS K077 X3, FREMF 2018-K80 X2B, FREMF 2018-KC02 X2A, FREMF 2018-KW04 X2A, FREMF 2018-KW04 X2B, FREMF 2018-K156 X2B, FREMF 2017-K61 X2B.
2.	20.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: FRESB 2019-SB60 X1, FRESB 2019-SB68 X1, FRESB 2020-SB81 X1, FRESB 2019-SB61 X1, FRESB 2018-SB52 X1RC, FRESB 2018-SB49 X1SA, FRESB 2019-SB58 X1, FRESB 2019-SB59 X1, FRESB 2018-SB57 X1, FRESB 2018-SB56 X1AR, FRESB 2018-SB56 X1SA, FRESB 2018-SB55 X1, FRESB 2018-SB54 X1, FRESB 2018-SB53 X1, FRESB 2018-SB52 X1SA, FRESB 2018-SB50 X1, FRESB 2018-SB49 X1AR, FRESB 2018-SB48 X1, FRESB 2018-SB45 X1AR, FRESB 2018-SB45 X1RC, FRESB 2019-SB66 X1, FRESB 2021-SB83 X1.
2.	20.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: GNR 2010-83 IO.

PART	#	ENDNOTE
2.	20.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2015-GC28 XA, GSMS 2014-GC20 XC, GSMS 2014-GC24 XC, GSMS 2014-GC22 XC, GSMS 2015-GC30 XD, GSMS 2015-GC32 XD, GSMS 2015-GC34 XD, GSMS 2015-GC34 XA, GSMS 2015-GC34 XB, GSMS 2015-GS1 XD, GSMS 2016-GS2 XD, GSMS 2016-GS3 XD, GSMS 2016-GS4 XD, GSMS 2014-GC22 XD, GSMS 2017-GS7 XD, GSMS 2018-GS9 XD, GSMS 2019-GC39 XD, GSMS 2020-GC45 XD, GSMS 2015-GC32 XA, GSMS 2017-GS5 XA.
2.	20.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2014-C20 XA, JPMCC 2020-ACE XA, JPMCC 2014-C20 XB, JPMCC 2010-C2 XB, JPMCC 2015-JP1 XB, JPMCC 2016-JP2 XC, JPMCC 2016-JP4 XC, JPMCC 2017-JP6 XA, JPMCC 2017-JP7 XA, JPMCC 2012-C8 XB, JPMCC 2019-COR4 XD, JPMCC 2017-JP5 XA.
2.	20.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C24 XA, JPMBB 2015-C32 XD, JPMBB 2014-C21 XD, JPMBB 2015-C31 XD, JPMBB 2015-C28 XD, JPMBB 2016-C1 XA.
2.	20.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C19 XC, JPMBB 2014-C21 XC, JPMBB 2014-C22 XC, JPMBB 2014-C22 XD, JPMBB 2014-C23 XB, JPMBB 2014-C24 XB2, JPMBB 2014-C25 XD, JPMBB 2014-C25 XE, JPMBB 2014-C25 XF, JPMBB 2014-C26 XD, JPMBB 2015-C32 XA, JPMBB 2016-C1 XD.
2.	20.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2016-C2 XC, JPMDB 2017-C7 XD, JPMDB 2018-C8 XD, JPMDB 2019-COR6 XF, JPMDB 2020-COR7 XD, JPMDB 2016-C4 XA.
2.	20.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: KCM 2018-S1 X.
2.	20.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: LCCM 2017-LC26 XD, LCCM 2013-GCP XB.
2.	20.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: LNSTR 2016-4 XA.
2.	20.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C18 XA, MSBAM 2014-C18 XB, MSBAM 2015-C24 XD, MSBAM 2015-C25 XD, MSBAM 2015-C27 XA, MSC 2015-UBS8 XA, MSC 2015-UBS8 XD, MSBAM 2016-C28 XD, MSBAM 2016-C29 XD, MSBAM 2016-C30 XD, MSC 2018-H4 XD, MSC 2019-L3 XD.
2.	20.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C19 XA, MSBAM 2014-C16 XC, MSBAM 2017-C33 XD, MSBAM 2017-C34 XD, MSBAM 2015-C27 XGH, MSBAM 2016-C32 XD, MSBAM 2016-C31 XD.
2.	20.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2015-MS1 XA, MSC 2019-L2 XD, MSC 2016-UB11 XA, MSC 2024-BPR2 X, MSC 2018-H3 XA.

PART	#	ENDNOTE
2.	20.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: NCMS 2019-10K X.
2.	20.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: SBALR 2020-RR1 XA.
2.	20.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: SGCMS 2020-COVE X.
2.	20.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: SFSBA 2024-2A A2.
2.	20.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: THE 2023-MIC X.
2.	20.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2017-C4 XD, UBSCM 2017-C6 XD, UBSCM 2017-C6 XBP, UBSCM 2018-C10 XA, UBSCM 2018-C10 XD, UBSCM 2018-C12 XD, UBSCM 2018-C13 XA, UBSCM 2018-C11 XA, UBSCM 2018-C11 XD, UBSCM 2018-C14 XD, UBSCM 2019-C17 XD, UBSCM 2019-C18 XD.
2.	20.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: UBSC 2011-C1 XB.
2.	20.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C47 XD.
2.	20.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2019-C49 XD, WFCM 2019-C50 XD, WFCM 2016-LC25 XA, WFCM 2020-C55 XD, WFCM 2016-NXS6 XA, WFCM 2024-5C1 XA, WFCM 2024-5C1 XB, WFCM 2024-5C1 XF, WFCM 2016-C32 XA, WFCM 2024-5C2 XB.
2.	20.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2015-C26 XC, WFCM 2015-C26 XD, WFCM 2015-NXS2 XA, WFCM 2015-SG1 XA, WFCM 2015-LC22 XA, WFCM 2015-NXS3 XA, WFCM 2015-NXS3 XD, WFCM 2015-C31 XA, WFCM 2015-C31 XD, WFCM 2015-NXS4 XD, WFCM 2015-P2 XD, WFCM 2016-C32 XD, WFCM 2016-C33 XB, WFCM 2016-C33 XD, WFCM 2016-C35 XD, WFCM 2016-LC24 XD, WFCM 2016-NXS6 XD, WFCM 2016-C36 XD, WFCM 2016-LC25 XD, WFCM 2016-C37 XD, WFCM 2017-RC1 XD, WFCM 2017-RB1 XD, WFCM 2017-C38 XD, WFCM 2015-C27 XF, WFCM 2015-C27 XE, WFCM 2017-C40 XD, WFCM 2017-C41 XD, WFCM 2017-C42 XD, WFCM 2018-C43 XD, WFCM 2018-C45 XD, WFCM 2018-C46 XD, WFCM 2018-C48 XD, WFCM 2015-C26 XB, WFCM 2015-C27 XB.
2.	20.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2014-C20 XA, WFRBS 2014-C23 XA, WFRBS 2014-C20 XB, WFRBS 2014-C21 XC, WFRBS 2014-C21 XD, WFRBS 2014-C22 XC, WFRBS 2014-C22 XD, WFRBS 2014-C25 XC, WFRBS 2014-C25 XD, WFRBS 2014-C22 XA, WFRBS 2013-C14 XA.

PART	#	ENDNOTE
2.	20.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2018-COR3 XD, COMM 2024-CBM XCP.
2.	20.2.57	T 2 7/8 09/30/23, T 3 1/2 02/15/33, T 3 1/2 09/30/29, T 3 3/4 08/15/27, T 3 3/4 08/31/26, T 3 3/4 12/31/28, T 3 3/8 05/15/33, T 3 5/8 03/31/28, T 3 5/8 08/31/29, T 3 5/8 09/30/31, T 4 01/15/27, T 4 06/30/28, T 4 07/31/29, T 4 1/2 11/15/33, T 4 1/8 02/15/27, T 4 1/8 10/31/29, T 4 1/8 11/15/32, T 4 1/8 11/30/29, T 4 3/4 07/31/25, T 4 3/8 07/15/27, T 4 3/8 11/30/28, T 4 3/8 12/15/26, T 4 5/8 10/15/26, T 4 5/8 11/15/26, T 4 7/8 10/31/28, T 4 7/8 11/30/25, T 5 08/31/25, T 5 10/31/25.
2.	20.2.58	B 05/16/24.
2.	20.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-ASHF E, AHT1 2018-KEYS E, AHT1 2018-KEYS F.
2.	20.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: AHPT 2018-ATRM E.
2.	20.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: BFLD 2019-DPLOG, BFLD 2024-UNIV E.
2.	20.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: BIG 2022-BIG C, BIG 2022-BIG D.
2.	20.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2017-APPL F, BX 2018-BTMZ M, BX 2021-VOLT E, BX 2017-CQHP F, BX 2018-GW G, BX 2021-VOLT G, BX 2021-XLG, BX 2021-BXMF G, BX 2021-ACNT G, BX 2022-MVRK E, BX 2021-LBA GJV, BX 2021-VOLT F, BX 2021-ACNT E.
2.	20.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: BXSC 2022-WSSF.
2.	20.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: CALI 2024-SUN D.
2.	20.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: CFK 2020-MF2 E.
2.	20.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2018-TBR F, CGCMT 2018-TBR E.
2.	20.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: COLD 2020-ICE5 F.
2.	20.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2012-CR4 C, COMM 2012-CR5 F, COMM 2018-HCLV E, COMM 2018-HCLV F, COMM 2018-HCLV G, COMM 2019-WCM H.

PART	#	ENDNOTE
2.	20.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: STARK 2023-1A C.
2.	20.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: ELM 2024-ELM E10.
2.	20.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: EURO 36A F.
2.	20.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: GAM 2021-FRR2 BK74, GAM 2022-FRR3 CK61, GAM 2022-FRR3 BK61.
2.	20.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2024-WLF2 E.
2.	20.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2011-GC5 E.
2.	20.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: HILT 2016-SFP F, HILT 2016-SFP E.
2.	20.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2012-LC9 D.
2.	20.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2008-C2 AM, JPMCC 2012-LC9 F, JPMCC 2015-FL7 BLU1, JPMCC 2019-BKWD F.
2.	20.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C21 D.
2.	20.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2019-COR6 F.
2.	20.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: LCCM 2017-LC26 D.
2.	20.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: LMLO 2023-1A C, LMLO 2023-1A D.
2.	20.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2019-PLND F.
2.	20.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: MCAS 2023-01 M10, MCAS 2023-01 M7.

PART	#	ENDNOTE
2.	20.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: MSCR 2024-MN8 M2, MSCR 2024-MN9 M2, MSCR 2021-MN1 M2, MSCR 2021-MN3 M2, MSCR 2023-MN7 M2, MSCR 2022-MN4 M2, MCAS 2024-01 M10.
2.	20.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: NCMS 2019-10K F, NCMS 2019-MILE E.
2.	20.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: NOHT 2019-HNLA F.
2.	20.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: RFM 2024-FRR2 C100.
2.	20.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: THLOG 2024-1X E.
2.	20.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2018-C10 D, UBSCM 2018-C12 D.
2.	20.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: UKLOG 2024-1X D, UKLOG 2024-1X E, UKLOG 2024-2A E, UKLOG 2024-2A D.
2.	20.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2015-C27 D.
2.	20.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C15 D.
2.	20.2.94	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	21	The filer owns this General Partner entity.
2.	21.1	See lines 21.2.1 through 21.2.83 for the Fund holding on which this interest is based
2.	21.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	21.2.5	Escrow rights with respect to the following: GSMS 2021-RENT F Recovery Reserve

PART	#	ENDNOTE
2.	21.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2023-5YR3 XA, BANK5 2023-5YR2 XD, BANK5 2024-5YR5 XA, BANK5 2024-5YR5 XB, BANK5 2024-5YR6 XA, BANK5 2024-5YR7 XB, BANK5 2024-5YR7 XD, BANK5 2024-5YR8 XA, BANK5 2024-5YR8 XB, BANK5 2024-5YR10 XA, BANK5 2024-5YR11 XA
2.	21.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2023-V2 XA, BMARK 2018-B1 XD, BMARK 2018-B2 XD, BMARK 2018-B3 XD, BMARK 2018-B8 XD, BMARK 2019-B12 XD, BMARK 2019-B13 XD, BMARK 2019-B14 XD, BMARK 2020-B16 XD, BMARK 2020-B17 XD, BMARK 2020-B18 XD, BMARK 2021-B23 XD, BMARK 2019-B10 XG, BMARK 2022-B35 XD, BMARK 2022-B36 XD, BMARK 2019-B14 XA, BMARK 2018-B6 XA, BMARK 2018-B4 XA, BMARK 2020-IG2 XA, BMARK 2023-V2 XD, BMARK 2018-B8 XA, BMARK 2019-B9 XA, BMARK 2024-V6 XA, BMARK 2024-V7 XA, BMARK 2024-V8 XA, BMARK 2024-V9 XB, BMARK 2024-V9 XA, BMARK 2019-B12 XA, BMARK 2019-B13 XA, BMARK 2024-V10 XA, BMARK 2024-V10 XB, BMARK 2021-B24 XF, BMARK 2022-B35 XF, BMARK 2021-B23 XF, BMARK 2020-B20 XA, BMARK 2024-V11 XB, BMARK 2024-V11 XA, BMARK 2024-V12 XA, BMARK 2024-V12 XB
2.	21.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS K147 X3, FHMS K729 X3, FHMS K727 X3, FHMS K044 X3, FHMS KS07 X, FHMS K048 X3, FHMS K094 X3, FHMS K047 X3, FHMS K049 X1, FHMS K757 X3, FHMS K064 X1, FHMS K758 X3, FHMS K053 X3, FHMS K056 X3, FHMS KS06 X, FHMS K735 X3, FHMS K095 X3, FHMS KC05 X1, FHMS K130 X3, FHMS K730 X3, FHMS K063 XAM, FHMS KW01 X3, FHMS K055 X3, FHMS K057 X3, FHMS K058 X3, FHMS K059 X3, FHMS K061 X3, FHMS K062 X3, FHMS K063 X3, FHMS K064 X3, FHMS K065 X3, FHMS KW03 X3, FHMS K070 X3, FHMS K074 X3, FHMS K075 X3, FHMS K079 X3, FHMS K081 X3, FHMS K082 X3, FHMS K083 X3, FHMS K089 X3, FHMS K734 X3, FHMS K073 X3, FHMS KW09 X3, FHMS K086 X3, FHMS K-100 X3, FHMS KW10 X3, FHMS K737 X3, FHMS KHG2 X, FHMS KW07 X3, FHMS K740 X3, FHMS K120 X3, FHMS K121 X3, FHMS K122 X3, FHMS KG04 X3, FHMS K123 X3, FHMS K124 X3, FHMS K133 X3, FHMS K134 X3, FHMS K743 X3, FHMS KW08 X3, FHMS KSG2 X3, FHMS K137 X3, FHMS K152 X3, FHMS K138 X3, FHMS K748 X3, FHMS K141 X3, FHMS K749 X3, FHMS KSG3 X3, FHMS K145 X3, FHMS K733 X3, FHMS KC04 X1, FHMS K732 X3, FHMS K742 X3, FHMS K118 X3, FHMS K146 X3, FHMS KLU2 X3, FHMS KG07 X3, FHMS K148 X3, FHMS K149 X3, FHMS K114 X3, FHMS K115 X3, FHMS K125 X3, FHMS K128 X3, FHMS K-150 X3, FHMS K103 X3, FHMS K102 X3, FHMS K736 X3, FHMS K-151 X3, FHMS K739 X3, FHMS K-153 X3, FHMS K750 X3, FHMS K154 X3, FHMS K-154 X3, FHMS K099 X3, FHMS K071 X3, FHMS K156 X3, FHMS K143 X3, FHMS K142 X3, FHMS K104 X3, FHMS Q016 XPT2, FHMS K108 X3, FHMS K135 X3, FHMS K741 X3, FHMS K752 X3, FHMS K-1517 X3, FHMS K754 X3, FHMS K-162 X3, FHMS K755 X3, FHMS K139 X3, FHMS K140 X3, FHMS K144 X3, FHMS K-163 X3, FHMS Q013 XPT2, FHMS K756 X3, FHMS KG01 X3, FHMS K051 X3, FHMS K050 X3, FHMS K112 X3, FHMS K-161 X3

PART	#	ENDNOTE
2.	21.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: FRESB 2019-SB60 X1, FRESB 2019-SB68 X1, FRESB 2020-SB81 X1, FRESB 2019-SB61 X1, FRESB 2018-SB52 X1RC, FRESB 2018-SB49 X1SA, FRESB 2019-SB58 X1, FRESB 2019-SB59 X1, FRESB 2018-SB57 X1, FRESB 2018-SB56 X1AR, FRESB 2018-SB56 X1SA, FRESB 2018-SB55 X1, FRESB 2018-SB54 X1, FRESB 2018-SB53 X1, FRESB 2018-SB52 X1SA, FRESB 2018-SB50 X1, FRESB 2018-SB49 X1AR, FRESB 2018-SB48 X1, FRESB 2018-SB45 X1AR, FRESB 2018-SB45 X1RC, FRESB 2019-SB66 X1, FRESB 2019-SB63 X1, FRESB 2019-SB65 X1, FRESB 2021-SB83 X1
2.	21.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: AOTA 2015-1211 XA
2.	21.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-KEYS E
2.	21.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: BANK 2017-BNK4 XD, BANK 2017-BNK6 XD, BANK 2017-BNK7 XD, BANK 2017-BNK8 XD, BANK 2017-BNK9 XD, BANK 2018-BN10 XD, BANK 2018-BN11 XD, BANK 2018-BN14 XD, BANK 2019-BN19 XD, BANK 2019-BN20 XD, BANK 2019-BN22 XD, BANK 2019-BN23 XD, BANK 2020-BN25 XD, BANK 2022-BNK44 XD, BANK 2017-BNK5 XD, BANK 2020-BN29 XD, BANK 2018-BN13 XD, BANK 2021-BN31 XF, BANK 2022-BNK44 XF
2.	21.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2024-5YR7 XA
2.	21.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: BANK5 2024-5YR9 XB, BANK5 2024-5YR9 XA
2.	21.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2017-C1 XD, BBCMS 2019-C3 XD, BBCMS 2019-C4 XD, BBCMS 2019-C5 XD, BBCMS 2020-C6 XD, BBCMS 2017-C1 XA, BBCMS 2020-C7 XA, BBCMS 2024-5C25 XB, BBCMS 2024-5C27 XB, BBCMS 2024-5C27 XA, BBCMS 2021-C12 XF, BBCMS 2024-5C31 XA
2.	21.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: BFLD 2024-UNIV E
2.	21.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: BMO 2024-5C3 XB, BMO 2024-5C3 XA, BMO 2024-5C4 XA, BMO 2024-5C4 XB, BMO 2024-5C5 XA, BMO 2024-5C6 XB, BMO 2024-5C6 XD, BMO 2024-5C6 XA, BMO 2024-5C7 XA, BMO 2024-5C8 XA
2.	21.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2015-UBS7 XD, BACM 2015-UBS7 XA, BACM 2016-UB10 XD
2.	21.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: BPR 2023-STON X, BPR 2024-PMDW X

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2.	21.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2022-CLS XCP, BX 2020-VIV4 X
2.	21.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2021-VOLT G, BX 2021-XL2 G, BX 2021-BXMF G, BX 2021-ACNT G, BX 2021-PAC G, BX 2022-MVRK E, BX 2022-MVRK F, BX 2021-SDMF F, BX 2022-PSB D
2.	21.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: BXSC 2022-WSS F
2.	21.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: CALI 2024-SUN D
2.	21.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: CF 2019-CF3 XD
2.	21.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2016-CD1 XC, CD 2016-CD2 XD, CD 2017-CD3 XD, CD 2017-CD4 XD, CD 2017-CD5 XD, CD 2017-CD6 XD, CD 2019-CD8 XD, CD 2018-CD7 XD
2.	21.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: CEDR 2022-SNAI E
2.	21.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2017-C8 XD, CFCRE 2016-C3 XD, CFCRE 2016-C4 XA
2.	21.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: CFK 2020-MF2 E
2.	21.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2017-B1 XD, CGCMT 2017-P8 XD, CGCMT 2017-C4 XD, CGCMT 2018-B2 XD, CGCMT 2019-GC41 XD, CGCMT 2020-GC46 XD, CGCMT 2022-GC48 XD, CGCMT 2016-P4 XA, CGCMT 2023-SMRT X, CGCMT 2016-GC37 XA, CGCMT 2017-P8 XA, CGCMT 2022-GC48 XF, CGCMT 2015-GC29 XD, CGCMT 2014-GC25 XD, CGCMT 2014-GC21 XC, CGCMT 2015-GC31 XA, CGCMT 2015-GC35 XD, CGCMT 2015-GC35 XB, CGCMT 2016-GC36 XD, CGCMT 2016-P3 XD, CGCMT 2016-GC37 XD, CGCMT 2016-P4 XC, CGCMT 2016-C2 XD, CGCMT 2016-P5 XD, CGCMT 2016-C3 XD, CGCMT 2016-P6 XD, CGCMT 2017-P7 XD, CGCMT 2014-GC25 XF
2.	21.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2014-CR18 XB, COMM 2014-UBS5 XB2, COMM 2014-CR20 XC, COMM 2015-CR24 XA, COMM 2015-CR25 XC, COMM 2015-CR26 XC, COMM 2015-LC23 XC, COMM 2015-LC23 XSA, COMM 2016-CR28 XC, COMM 2016-CR28 XA, COMM 2014-CR19 XD, COMM 2016-COR1 XE, COMM 2016-COR1 XC, COMM 2015-CR27 XD, COMM 2013-CR6 XB, COMM 2015-CR22 XD, COMM 2017-COR2 XD, COMM 2018-COR3 XD, COMM 2016-DC2 XE, COMM 2014-CR17 XB, COMM 2016-CR28 XD, COMM 2024-CBM XCP
2.	21.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2019-WCM H, COMM 2019-WCM G

PART	#	ENDNOTE
2.	21.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2015-C4 XD, CSAIL 2017-CX10 STNX, CSAIL 2018-CX11 XD, CSAIL 2018-CX12 XD, CSAIL 2019-C15 XD, CSAIL 2019-C17 XD, CSAIL 2019-C18 XD, CSAIL 2020-C19 XD, CSAIL 2019-C16 XB, CSAIL 2018-C14 XA, CSAIL 2015-C2 XA, CSAIL 2018-CX12 XA
2.	21.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: DBGS 2018-C1 XD
2.	21.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: DBUBS 2017-BRBK XA, DBUBS 2011-LC3A PMX
2.	21.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: DC 2023-DC X
2.	21.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: DBJPM 2017-C6 XA, DBJPM 2016-C3 XC
2.	21.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: STARK 2023-1A C
2.	21.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: ELM 2024-ELM E10
2.	21.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: EURO 36A F
2.	21.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: ESA 2021-ESH F
2.	21.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: FNA 2014-M9 X2, FNA 2016-M11 X1
2.	21.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: FIVE 2023-V1 XA
2.	21.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2017-K728 X2B, FHMS K077 X3, FREMF 2018-K80 X2B, FREMF 2018-KC02 X2A, FREMF 2018-KW04 X2A, FREMF 2018-KW04 X2B, FREMF 2016-K59 X2B, FREMF 2017-K69 X2A, FREMF 2018-K156 X2B, FREMF 2017-K61 X2B
2.	21.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: GAM 2021-FRR2 BK74, GAM 2022-FRR3 CK61, GAM 2022-FRR3 BK61
2.	21.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS8 XD
2.	21.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: GNR 2013-73 IO, GNR 2012-27 IO, GNR 2010-83 IO

PART	#	ENDNOTE
2.	21.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2019-WOLF E, GWT 2019-WOLF C, GWT 2024-WLF2 E
2.	21.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2015-GC28 XA, GSMS 2014-GC20 XC, GSMS 2014-GC24 XC, GSMS 2014-GC22 XC, GSMS 2015-GC30 XD, GSMS 2015-GC34 XA, GSMS 2015-GS1 XD, GSMS 2016-GS2 XD, GSMS 2016-GS3 XD, GSMS 2016-GS4 XD, GSMS 2017-GS5 XD, GSMS 2014-GC22 XD, GSMS 2017-GS6 XD, GSMS 2017-GS7 XD, GSMS 2018-GS9 XD, GSMS 2019-GC40 XD, GSMS 2019-GC42 XD, GSMS 2020-GC45 XD, GSMS 2015-GC32 XA, GSMS 2017-GS5 XA
2.	21.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: MTK 2021-GRNY XEXT
2.	21.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: HONO 2021-LULU F
2.	21.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2012-LC9 D
2.	21.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2014-C20 XA, JPMCC 2020-ACE XA, JPMCC 2014-C20 XB, JPMCC 2010-C2 XB, JPMCC 2015-JP1 XB, JPMCC 2016-JP2 XC, JPMCC 2016-JP4 XC, JPMCC 2017-JP6 XA, JPMCC 2017-JP7 XA, JPMCC 2012-C8 XB, JPMCC 2017-JP5 XA, JPMCC 2008-C2 AM
2.	21.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C24 XA, JPMBB 2014-C21 XD, JPMBB 2015-C31 XD, JPMBB 2015-C28 XD, JPMBB 2016-C1 XA, JPMBB 2014-C19 XC, JPMBB 2014-C21 XC, JPMBB 2014-C22 XC, JPMBB 2014-C22 XD, JPMBB 2014-C24 XB2, JPMBB 2014-C25 XD, JPMBB 2014-C26 XD, JPMBB 2016-C1 XD, JPMDB 2016-C2 XC, JPMDB 2017-C7 XD, JPMDB 2019-COR6 XD, JPMDB 2019-COR6 XF, JPMDB 2020-COR7 XD, JPMDB 2018-C8 XA, JPMDB 2016-C4 XA
2.	21.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: KCM 2018-S1 X
2.	21.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: LCCM 2017-LC26 XD, LCCM 2013-GCP XB
2.	21.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: LMLO 2023-1A C, LMLO 2023-1A D
2.	21.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: LMLOG 1X E, LMLOG 1X F
2.	21.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: LBTY 2016-225L X

PART	#	ENDNOTE
2.	21.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: LNSTR 2016-4 XA
2.	21.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C18 XA, MSBAM 2015-C25 XD, MSBAM 2015-C27 XA, MSC 2015-UBS8 XA, MSBAM 2016-C28 XD, MSBAM 2016-C29 XD, MSBAM 2016-C30 XD, MSC 2019-L3 XD
2.	21.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C19 XA, MSBAM 2014-C16 XC, MSBAM 2017-C33 XD, MSBAM 2017-C34 XD, MSBAM 2015-C27 XGH, MSBAM 2016-C31 XD
2.	21.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2015-C22 C
2.	21.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2020-L4 XD, MSC 2016-UB11 XA, MSC 2024-BPR2 X, MSC 2018-H3 XA
2.	21.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: MTN 2022-LPFL E
2.	21.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: MCAS 2023-01 M10, MCAS 2023-01 M7
2.	21.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: MSCR 2024-MN8 M2, MSCR 2024-MN9 M2, MSCR 2021-MN1 M2, MSCR 2021-MN3 M2, MSCR 2023-MN7 M2, MSCR 2022-MN4 M2, MCAS 2024-01 M10
2.	21.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: NCMS 2019-MILE F, NCMS 2019-10K E, NCMS 2022-RRI D
2.	21.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: RFM 2024-FRR2 C100
2.	21.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: SBALR 2020-RR1 XA
2.	21.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: SGCMS 2020-COVE X, SGCMS 2019-787E X
2.	21.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: SREIT 2021-MFP2 G
2.	21.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: SFSBA 2024-2A A2
2.	21.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: THE 2023-MIC X

PART	#	ENDNOTE
2.	21.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: THLOG 2024-1X E
2.	21.2.76	T 3 5/8 03/31/28, T 4 06/30/28, T 5 08/31/25, T 4 5/8 10/15/26, T 5 10/31/25, T 4 7/8 10/31/28, T 4 3/8 11/30/28, T 4 7/8 11/30/25, T 4 01/15/27, T 4 1/8 02/15/27, T 3 3/4 08/31/26, T 2 3/4 08/15/32, T 3 1/2 02/15/33, T 3 3/8 05/15/33, T 4 1/2 11/15/33, T 4 5/8 11/15/26, T 4 3/8 12/15/26, T 4 07/31/29, T 3 5/8 08/31/29, T 3 3/4 08/15/27, T 3 1/2 09/30/29, T 3 5/8 09/30/31, T 4 1/8 10/31/29, T 4 1/8 11/30/29, T 4 1/8 11/15/32, T 3 3/4 12/31/28, T 4 3/8 07/15/27
2.	21.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2019-C18 XD
2.	21.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: UBSCM 2017-C4 XD, UBSCM 2017-C6 XD, UBSCM 2017-C6 XBP, UBSCM 2018-C13 XA, UBSCM 2018-C11 XA
2.	21.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: UKLOG 2024-1X D, UKLOG 2024-1X E, UKLOG 2024-2A E, UKLOG 2024-2A D
2.	21.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C47 XD
2.	21.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2016-LC25 XA, WFCM 2019-C51 XD, WFCM 2019-C53 XD, WFCM 2019-C54 XD, WFCM 2020-C55 XD, WFCM 2016-C37 XA, WFCM 2016-NXS6 XA, WFCM 2024-5C1 XA, WFCM 2024-5C1 XB, WFCM 2024-5C1 XF, WFCM 2016-C32 XA, WFCM 2024-5C2 XB
2.	21.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2015-C27 XB, WFCM 2015-SG1 XA, WFCM 2015-LC22 XA, WFCM 2015-NXS3 XA, WFCM 2015-NXS3 XD, WFCM 2015-NXS4 XD, WFCM 2015-P2 XD, WFCM 2016-C32 XD, WFCM 2016-C33 XB, WFCM 2016-C33 XD, WFCM 2016-C35 XD, WFCM 2016-LC24 XD, WFCM 2016-NXS6 XD, WFCM 2016-C36 XD, WFCM 2016-LC25 XD, WFCM 2016-C37 XD, WFCM 2017-RC1 XD, WFCM 2017-RB1 XD, WFCM 2017-C38 XD, WFCM 2015-C27 XF, WFCM 2015-C27 XE, WFCM 2017-C40 XD, WFCM 2017-C41 XD, WFCM 2017-C42 XD, WFCM 2018-C43 XD, WFCM 2018-C44 XD, WFCM 2018-C45 XD
2.	21.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2014-C20 XA, WFRBS 2014-C20 XB, WFRBS 2014-C21 XC, WFRBS 2014-C21 XD, WFRBS 2014-C22 XC, WFRBS 2014-C22 XD, WFRBS 2014-C22 XA, WFRBS 2013-C14 XA, WFRBS 2014-C23 XA
2.	22	The filer owns this General Partner entity.
2.	22.1	See lines 22.2.1 through 22.2.9 for the Fund holding on which this interest is based
2.	22.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2012-CR4 C, COMM 2012-CR4 C, COMM 2014-CR17 G, G, COMM 2014-CR17 G

PART	#	ENDNOTE
2.	22.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2012-LC9 F, JPMCC 2015-FL7 BLU1, JPMCC 2012-LC9 F, JPMCC 2015-FL7 BLU1
2.	22.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C15 D, WFRBS 2013-C15 D
2.	22.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-KEYS F, AHT1 2018-KEYS F
2.	22.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2017-CQHP F, BX 2017-CQHP F
2.	22.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2019-COR6 F, JPMDB 2019-COR6 F
2.	23	The filer owns this General Partner entity.
2.	23.1	See lines 23.2.1 through 23.2.7 for the Fund holding on which this interest is based
2.	23.2.3	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	23.2.4	See item 1.2.54.
2.	23.2.5	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	23.2.6	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	23.2.7	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	24	The filer owns this General Partner entity.
2.	24.1	See lines 24.2.1 through 24.2.136 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	24.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	24.2.2	Affinion (AIS Holdco LLC) (Industry: Finance). This borrower has entered into the following loan agreement: Second Lien Term Loan.
2.	24.2.3	Atlas Purchaser Inc (Aspect Software) (Industry: Software). The borrower has entered into the following loan agreements: Term Loan, 2nd Out Term Loan, 3rd Out Term Loan (Tranche A).
2.	24.2.4	CVLGHT 5 5/8 09/15/28
2.	24.2.5	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.6	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.7	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreement: New Term Loan.
2.	24.2.8	COIN 3 5/8 10/01/31, COIN 0 1/2 06/01/26,
2.	24.2.9	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	24.2.10	DISH 3 3/8 08/15/26
2.	24.2.11	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.12	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.13	Hexion Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.14	IQOR US Inc. (Industry: IT Services). The borrower has entered into the following loan agreement: 1st Lien Term Loan (PIK).
2.	24.2.15	Joens Healthcare, LLC (Industry: Healthcare). The borrower has entered into the following loan agreements: New Term Loan, Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan.

PART	#	ENDNOTE
2.	24.2.16	Laureate Education Inc. (Industry: Consumer Services). The borrower has entered into the following loan agreement: Revolver.
2.	24.2.17	LVLT 3 5/8 01/15/29, LVLT 4 1/4 07/01/28, LVLT 3 3/4 07/15/29, LVLT 10 1/2 05/15/30, LVLT 3.4 03/01/27, LVLT 11 11/15/29, LVLT 10 1/2 04/15/29, LVLT 10 3/4 12/15/30, LVLT 3 7/8 10/15/30, LVLT 4 1/2 04/01/30, LVLT 4 04/15/31
2.	24.2.18	LTI Holdings Inc (Industry: Industrial Intermediate Products). The borrower has entered into the following loan agreement: Third Amendment Additional Term Loan.
2.	24.2.19	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreements: First Out Term Loan, Second Out Term Loan.
2.	24.2.20	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.22	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28
2.	24.2.23	Oscar Acquisitionco, LLC (Industry: Construction Materials). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.24	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.25	Patagonia Holdco LLC (Industry: Telecommunications). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.26	PlayPower Inc (Industry: Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.27	PLDEVE 7 3/4 11/15/25
2.	24.2.28	Power Stop LLC (Industry: Automotive Consumer Discretionary Products). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.29	This represents a total return swap with Morgan Stanley through which the Fund formerly held its investment in the assets described at Part 2, Line 52.2.153. The TRS has been terminated and the Fund's investment is now held in the structure described in Line 52.2.153.
2.	24.2.30	Quest Software Inc. (Industry: Software). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.31	RADIAT 4 1/2 09/15/26

PART	#	ENDNOTE
2.	24.2.32	Skopima Consilio Parent LLC (Industry: Software). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.33	SMI Acquisition Inc (Industry: Industrial Services – Commercials Support Services). The borrower has entered into the following loan agreements: Term Loan, New Money DIP, Initial First Out U.S. Term Loans, Initial Canadian Term Loans.
2.	24.2.34	Strategic Materials, Inc. (glass recycling company).
2.	24.2.35	SPX Flow Inc (Industry: Industrial Products - Machinery). The borrower has entered into the following loan agreement: Term B Loan.
2.	24.2.36	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.37	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.38	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 6 3/8 09/20/28, TOTALP 10 1/2 12/31/28
2.	24.2.39	TPCG 13 12/16/27
2.	24.2.40	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33
2.	24.2.41	B 06/25/24, B 07/02/24, B 06/27/24, B 09/03/24 ,B 08/15/24, B 10/08/24, B 10/03/24, B 10/15/24, B 10/17/24
2.	24.2.42	Ultrerra Holdings Inc. (Industry: Energy/ Oil & Gas Equipment & Services). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.43	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, UNIFIN 8 3/8 01/27/28
2.	24.2.44	VERITS 7 1/2 09/01/25
2.	24.2.45	Viad Corp (Industry: Leisure Facilities & Services). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.46	See item 2.2.120.
2.	24.2.47	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	24.2.48	NEWLSQ 15 1/2 11/01/23, NEWLSQ 17 1/2 05/01/24

PART	#	ENDNOTE
2.	24.2.49	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	24.2.50	GSWMIN 0 04/30/26
2.	24.2.51	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	24.2.52	SFRFP 5 1/2 10/15/29, SFRFP 5 1/8 07/15/29
2.	24.2.53	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31
2.	24.2.54	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	24.2.55	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	24.2.56	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	24.2.57	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	24.2.58	Escrow rights with respect to the following: Term Loan (Escrow).
2.	24.2.59	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	24.2.60	LOGM 5 1/2 05/01/28 1L, LOGM 5 1/2 05/01/28 2L
2.	24.2.61	GTRC 8 1/2 01/15/26
2.	24.2.62	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	24.2.63	See item 2.2.9.
2.	24.2.64	Joerns Healthcare, LLC (long-term post acute care healthcare company). Private Common units held directly by Fund.
2.	24.2.65	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	24.2.66	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.

PART	#	ENDNOTE
2.	24.2.67	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan, Senior Pari Loan.
2.	24.2.68	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	24.2.69	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	24.2.70	MNK 14 3/4 11/14/28
2.	24.2.71	CFIELD 6 5/8 08/01/26
2.	24.2.72	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	24.2.73	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow.
2.	24.2.74	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	24.2.75	TPC Group Inc. (petrochemical company).
2.	24.2.76	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, UNIFIN 8 3/8 01/27/28 Escrow.
2.	24.2.77	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	24.2.78	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	24.2.79	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	24.2.80	See item 2.2.121.
2.	24.2.81	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	24.2.82	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.

PART	#	ENDNOTE
2.	24.2.83	Senior Quotas issued by Brazil issuer engaged in purchasing and enforcing litigation claims, which owns up to 46 pending claims and enforceable judgments against the Brazilian government.
2.	24.2.84	Promontoria Yuma Investments LDC (Cayman Special Purpose Vehicle). This entity owns a minority interest in Patrimonio Autónomo FC - Promontoria Yuma, a Colombian Trust, which holds NPLs related to Concesionaria Yuma, a Colombian toll road infrastructure program).
2.	24.2.85	Escrow rights with respect to the following: SEGR Escrow Position.
2.	24.2.86	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.87	American Trailer World Corp. (Industry: Transportation Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.88	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreement: First Lien Term B.
2.	24.2.89	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	24.2.90	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.91	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.92	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). The borrower has entered into the following loan agreement: Exit Term Loan.
2.	24.2.93	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.94	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan, Super Senior Term Loan.
2.	24.2.95	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.96	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.97	Full Beauty Brands (Industry: Retail Discretionary/Catalog and TV Based Retailers). This borrower has entered into the following loan agreement: New Term Loan.

PART	#	ENDNOTE
2.	24.2.98	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.99	Groupe Solmax Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.100	Harland Clarke (Vericast Corp) (Industry: IT Services). The borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	24.2.101	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreement: Term Loan.
2.	24.2.102	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.103	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). The borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	24.2.104	Isagenix International LLC (Industry: Retail - Discretionary). The borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	24.2.105	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.106	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	24.2.107	K&N Parent (Industry: Consumer Discretionary Products - Automotive). The borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	24.2.108	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.109	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	24.2.110	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.111	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable / Building Products). This borrower has entered into the following loan agreement: Term Loan (2022).
2.	24.2.112	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.

PART	#	ENDNOTE
2.	24.2.113	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.114	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.115	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	24.2.116	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	24.2.117	Merlin Buyer Inc. (Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.118	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.119	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	24.2.120	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.121	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.122	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.123	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	24.2.124	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Term B Loan.
2.	24.2.125	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.126	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.127	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/ Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.

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2.	24.2.128	SVP Worldwide (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.129	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.130	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	24.2.131	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B.
2.	24.2.132	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.133	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	24.2.134	Twin Star Holdings Ltd. (Project Logo) (Industry: Base Metals Mining Services). This borrower has entered into the following loan agreement: Facility A.
2.	25	The filer owns this General Partner entity.
2.	25.1	See lines 25.2.1 through 25.2.114 for the Fund holding on which this interest is based
2.	25.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	25.2.2	SMI Acquisition Inc (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: New Money DIP, Term Loan, Initial First Out U.S. Term Loans, Initial Canadian Term Loans.
2.	25.2.3	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	25.2.4	Laureate Education Inc. (Industry: Consumer Services). This borrower has entered into the following loan agreement: Revolver.
2.	25.2.7	Strategic Materials, Inc. (glass recycling company).
2.	25.2.8	CVLGHT 5 5/8 09/15/28

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2.	25.2.9	COIN 3 5/8 10/01/31
2.	25.2.10	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28
2.	25.2.11	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28
2.	25.2.12	TPCG 13 12/16/27
2.	25.2.13	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, UNIFIN 8 3/8 01/27/28
2.	25.2.14	VERITS 7 1/2 09/01/25
2.	25.2.15	Affinion (AIS Holdco LLC) (Industry: Finance). This borrower has entered into the following loan agreement: Second Lien Term Loan.
2.	25.2.16	Joens Healthcare, LLC (Industry: Healthcare). The borrower has entered into the following loan agreements: New Term Loan, Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan.
2.	25.2.17	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.18	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	25.2.19	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreement: New Term Loan.
2.	25.2.20	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.21	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.22	Hexion Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.23	IQOR US Inc. (Industry: IT Services). The borrower has entered into the following loan agreement: 1st Lien Term Loan (PIK).
2.	25.2.24	LTI Holdings Inc (Industry: Industrial Intermediate Products). The borrower has entered into the following loan agreement: Third Amendment Additional Term Loan.

PART	#	ENDNOTE
2.	25.2.25	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: Second Out Term Loan.
2.	25.2.26	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	25.2.27	Oscar Acquisitionco, LLC (Industry: Construction Materials). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.28	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.29	Patagonia Holdco LLC (Industry: Telecommunications). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.30	Skopima Consilio Parent LLC (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.31	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: Term B Loan.
2.	25.2.32	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.33	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: Term Loan B.
2.	25.2.34	Ulterra Holdings Inc. (Industry: Energy/ Oil & Gas Equipment & Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.35	Viad Corp (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.36	B 05/21/24, B 06/04/24, B 06/25/24, B 07/02/24, B 06/27/24, B 09/03/24, B 10/08/24, B 10/03/24, B 10/15/24, B 10/17/24
2.	25.2.37	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33
2.	25.2.38	Sarvara Investment Fund I (Indian Investment Fund, which owns non-convertible debentures issued two affiliates of SAMHI Hotels Ltd, an Indian hotel owner). This position is held through Promontoria DT VI Investments LLC (Series Samhi Shares), Promontoria Holding Coöperatie U.A. (Class B), Cerberus Global Investments B.V. and Promontoria Holding VI B.V. In addition, Promontoria VI Lender L.P. (Series Samhi Shares of Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	25.2.39	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	25.2.40	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	25.2.41	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	25.2.42	CSCHLD 5 3/4 01/15/30, CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31
2.	25.2.43	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	25.2.44	Escrow rights with respect to the following: Term Loan (Escrow).
2.	25.2.45	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	25.2.46	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	25.2.47	Intelsat Luxembourg SA (international satellite service provider). This position is held through Saberasu DT Investments LDC (Class 2016-A), Promontoria Holding Coop II LDC (Class B), Promontoria Holding Coop LDC (Class P), Promontoria 6 Coöperatie U.A. and Promontoria Holding 155 B.V.
2.	25.2.48	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	25.2.49	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	25.2.50	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.
2.	25.2.51	NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24
2.	25.2.52	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out Loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan, Senior Pari Loan.
2.	25.2.53	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	25.2.54	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.

PART	#	ENDNOTE
2.	25.2.55	MNK 14 3/4 11/14/28
2.	25.2.56	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	25.2.57	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow.
2.	25.2.58	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	25.2.59	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	25.2.60	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	25.2.61	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, UNIFIN 8 3/8 01/27/28 Escrow.
2.	25.2.62	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	25.2.63	Grupo Sports World (Mexico fitness centers). This position in debt and equity instruments is held through Promontoria Europe Investments 143 LDC (Series GSW), Promontoria 33 Coöperatie U.A., Promontoria Holding 205 B.V. and Promontoria Holding 206 B.V. In addition, Promontoria 206 Lender L.P. (Series GSW of Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	25.2.64	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	25.2.65	Escrow rights with respect to the following: SEGR Escrow Position.
2.	25.2.66	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.67	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreement: First Lien Term B.
2.	25.2.68	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	25.2.69	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). The borrower has entered into the following loan agreement: Term Loan.
2.	25.2.70	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). The borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	25.2.71	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). The borrower has entered into the following loan agreement: Exit Term Loan.
2.	25.2.72	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.73	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan B.
2.	25.2.74	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). The borrower has entered into the following loan agreement: Term Loan.
2.	25.2.75	Groupe Solmax Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.76	Harland Clarke (Vericast Corp) (Industry: IT Services). The borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	25.2.77	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreement: Term Loan.
2.	25.2.78	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.79	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). The borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	25.2.80	Isagenix International LLC (Industry: Retail - Discretionary). The borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	25.2.81	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.82	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	25.2.83	K&N Parent (Industry: Consumer Discretionary Products - Automotive). The borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	25.2.84	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.85	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.

PART	#	ENDNOTE
2.	25.2.86	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.87	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.88	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.89	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	25.2.90	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	25.2.91	Merlin Buyer Inc. (Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.92	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.93	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	25.2.94	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.95	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.96	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.97	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	25.2.98	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Term B Loan.
2.	25.2.99	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.100	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	25.2.101	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/ Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.
2.	25.2.102	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	25.2.103	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	25.2.104	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B.
2.	25.2.105	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.106	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.107	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreement: Term Loan.
2.	25.2.108	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	25.2.109	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	25.2.110	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan, Super Senior Term Loan.
2.	25.2.111	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	25.2.112	SVP Worldwide (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Term Loan B.
2.	26	The filer owns this General Partner entity.
2.	26.1	See lines 26.2.1 through 26.2.9 for the Fund holding on which this interest is based
2.	26.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.

PART	#	ENDNOTE
2.	26.2.2	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	26.2.3	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	26.2.4	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	26.2.5	NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24.
2.	26.2.7	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	26.2.8	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). This borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	27	The filer owns this General Partner entity.
2.	27.1	See lines 27.2.1 through 27.2.65 for the Fund holding on which this interest is based
2.	27.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	27.2.2	Miscellaneous assets and expense items related to trading in mortgage backed securities.
2.	27.2.4	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	27.2.5	See item 7.2.13.
2.	27.2.6	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	27.2.7	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/30/24

PART	#	ENDNOTE
2.	27.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	27.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	27.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A A2, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	27.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	27.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	27.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	27.2.14	See item 15.2.3.
2.	27.2.15	Patterson-UTI Energy Inc (petroleum land drilling and pressure pumping services - NASDAQ:PTEN). This public common stock equity investment was held through Keane Investor Holdings, LLC. This position has been sold.

PART	#	ENDNOTE
2.	27.2.16	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	27.2.17	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	27.2.18	See item 7.2.14.
2.	27.2.19	See item 7.2.15.
2.	27.2.20	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	27.2.21	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle which held real estate assets in Germany, which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	27.2.22	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	27.2.23	See item 7.2.16.
2.	27.2.24	See item 7.2.18.
2.	27.2.25	See item 7.2.20.
2.	27.2.26	See item 7.2.19.
2.	27.2.27	See item 7.2.21.

PART	#	ENDNOTE
2.	27.2.28	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	27.2.29	Carried interest in a co-investor's special purpose vehicle, Albertsons Lubert Adler E199 LDC, with respect to its investment in Albertsons Companies Inc common stock (NYSE: ACI). This interest is held through PEI 99 LLC.
2.	27.2.31	See Item 7.2.32
2.	27.2.32	See Item 7.2.33
2.	27.2.33	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	27.2.34	See item 7.2.25.
2.	27.2.35	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	27.2.36	See Item 7.2.34
2.	27.2.37	Iside SPE S.r.l. and CR Firenze Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Firenze Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio). Certain enforced assets from the Italian NPL portfolio are held for the European NPL Business through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.L. (a local SPV).
2.	27.2.38	See Item 7.2.35
2.	27.2.39	Pacino Power International S.L. (Spanish operating company in the wind / renewable energy sector). This position is held through Promontoria Europe Investments 80 LDC, Promontoria Europe Investments 87 LDC, Promontoria 115 Coöperatie U.A. and Promontoria Holding 347 B.V. In addition, Promontoria Greengo Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	27.2.40	See Item 7.2.36
2.	27.2.41	See item 18.2.44.

PART	#	ENDNOTE
2.	27.2.42	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	27.2.43	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	27.2.44	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	27.2.45	See Item 7.2.37
2.	27.2.46	Lady Moon SPV S.r.l (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Ceberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	27.2.47	See Item 7.2.38
2.	27.2.48	C5 Investment Fund (Italian real estate investment fund). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	27.2.49	See item 7.2.29.
2.	27.2.50	See item 15.2.8.
2.	27.2.51	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	27.2.52	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.

PART	#	ENDNOTE
2.	27.2.53	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	27.2.54	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	27.2.55	Miscellaneous liabilities and expense items related to trading in mortgage back securities.
2.	27.2.56	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	27.2.57	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	27.2.58	Loyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan and Finco Junior Term Loan.
2.	27.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R.
2.	27.2.60	Tier 1 Group, LLC (Provider of military and law enforcement training). This private common unit equity position is held through T1G, LLC and Tier 1 Group, LLC.
2.	27.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 VFN, TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	27.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	28	The filer owns this General Partner entity.
2.	28.1	See lines 28.2.1 through 28.2.46 for the Fund holding on which this interest is based
2.	28.2.1	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreement: Seventh Additional Term Loan.
2.	28.2.2	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver. Incremental Term Loan.
2.	28.2.3	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, Initial Term Loan.
2.	28.2.4	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	28.2.5	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: 2024 Term B Loan.
2.	28.2.6	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans.
2.	28.2.7	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	28.2.8	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	28.2.9	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	28.2.10	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreement: Additional Delayed Draw Term Loan.
2.	28.2.11	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Additional TERM LOAN.

PART	#	ENDNOTE
2.	28.2.12	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan (2024), Revolver (2024).
2.	28.2.13	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term B Loan.
2.	28.2.14	Grant Thornton Advisors (Industry: Banking, Finance, Insurance & Real Estate / Research & Consulting Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	28.2.15	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver (2024).
2.	28.2.16	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	28.2.17	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	28.2.18	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreement: 2024 Term Loan.
2.	28.2.19	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	28.2.20	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	28.2.21	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	28.2.22	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan.
2.	28.2.23	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	28.2.24	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	28.2.25	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan, Revolver.

PART	#	ENDNOTE
2.	28.2.26	Nuvei Technologies Corp (Industry: Banking, Finance, Insurance & Real Estate / Other). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	28.2.27	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	28.2.28	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	28.2.29	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreement: 2024 Term Loan.
2.	28.2.30	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan.
2.	28.2.31	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	28.2.32	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Existing Term Loans, Sixth Additional Term Loan.
2.	28.2.33	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	28.2.34	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan, Second Additional Term Loan, Additional TERM LOAN.
2.	28.2.35	SUPPLYONE, INC. (Industry: Forest Products & Paper / Paper Packaging). This borrower has entered into the following loan agreement: Term B Loan.
2.	28.2.36	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan.
2.	28.2.37	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreement: Term Loan.
2.	28.2.38	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	28.2.39	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	28.2.40	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan.
2.	28.2.41	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	28.2.42	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	28.2.43	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	28.2.44	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	28.2.45	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	29	The filer owns this General Partner entity.
2.	29.1	See lines 29.2.1 through 29.2.149 for the Fund holding on which this interest is based
2.	29.2.1	CVLGHT 5 5/8 09/15/28
2.	29.2.2	COIN 3 5/8 10/01/31 and COIN 0 1/2 06/01/26
2.	29.2.3	CORURI 10 02/10/27
2.	29.2.4	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	29.2.5	DISH 3 3/8 08/15/26
2.	29.2.6	HLF 12 1/4 04/15/29
2.	29.2.7	IPHS 9 3/8 02/15/28, IPHS 8 3/4 02/15/26 and IPHS 11 1/2 06/15/29
2.	29.2.8	Laureate Education Inc. (Industry: Consumer Services) This borrower has entered into the following loan agreements: Revolver.
2.	29.2.9	LVLT 3 5/8 01/15/29, LVLT 4 1/4 07/01/28, LVLT 3 3/4 07/15/29, LVLT 10 1/2 05/15/30, LVLT 3.4 03/01/27, LVLT 11 11/15/29, LVLT 10 1/2 04/15/29, LVLT 10 3/4 12/15/30, LVLT 3 7/8 10/15/30, LVLT 4 1/2 04/01/30 and LVLT 4 04/15/31

PART	#	ENDNOTE
2.	29.2.11	NWFIBR 6 02/15/28 and NWFIBR 10 3/4 06/01/28
2.	29.2.12	PLDEVE 7 3/4 11/15/25 and PLDEVE 7 3/4 11/15/25 - REGS
2.	29.2.13	RADIAT 4 1/2 09/15/26
2.	29.2.14	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS and TOTALP 10 1/2 12/31/28
2.	29.2.15	TPCG 13 12/16/27
2.	29.2.16	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26 and UNIFIN 8 3/8 01/27/28
2.	29.2.17	VERITS 7 1/2 09/01/25
2.	29.2.18	Affinion (AIS Holdco LLC) (Industry: Finance) This borrower has entered into the following loan agreements: Second Lien Term Loan/1st Lien Term Loan.
2.	29.2.19	Atlas Purchaser Inc (Aspect Software) (Industry: Software). The borrower has entered into the following loan agreements: 2nd Out Term Loan, 3rd Out Term Loan (Tranche A) and Term Loan.
2.	29.2.20	Carlton Terrace Owner, LLC (Industry: Health Care/ Health Care Equipment) This borrower has entered into the following loan agreements: Delayed Draw Term Loan .
2.	29.2.21	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics) This borrower has entered into the following loan agreements: Term Loan B.
2.	29.2.22	CBL & Associates LP (Industry: Real Estate - REIT) This borrower has entered into the following loan agreements: New Term Loan.
2.	29.2.23	Electron Bidco Inc. (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreements: Term Loan.
2.	29.2.24	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	29.2.25	Hexion Inc (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	29.2.26	IQOR US Inc. (Industry: IT Services) This borrower has entered into the following loan agreements: 1st Lien Term Loan (PIK).
2.	29.2.27	Joens Healthcare, LLC (Industry: Healthcare) The borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan and New Term Loan.

PART	#	ENDNOTE
2.	29.2.28	Level 3 Financing, Inc. (Industry: Telecommunications). The borrower has entered into the following loan agreements: Term B-1 Loans and Term B-2 Loans.
2.	29.2.29	LTI Holdings Inc (Industry: Industrial Intermediate Products) This borrower has entered into the following loan agreements: Term Loan.
2.	29.2.30	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: First Out Term Loan, Second Out Term Loan.
2.	29.2.31	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	29.2.32	New Trojan Parent Inc (Industry: Apparel & Textile Products). The borrower has entered into the following loan agreements: Term Loan.
2.	29.2.33	Oscar Acquisitionco, LLC (Industry: Construction Materials) This borrower has entered into the following loan agreements: Term Loan.
2.	29.2.34	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreement: Packaging Coordinators Midco Inc - 1st Lien Term Loan.
2.	29.2.35	Patagonia Holdco LLC (Industry: Telecommunications) This borrower has entered into the following loan agreement: Patagonia Holdco LLC - Term Loan.
2.	29.2.36	PETCO Animal Supplies, Inc. (Industry: Retail - Discretionary) This borrower has entered into the following loan agreement: Petco Health & Wellness Company - Initial Term Loan.
2.	29.2.37	PlayPower Inc (Industry: Leisure Products) This borrower has entered into the following loan agreement: PlayPower - Initial Term Loan.
2.	29.2.38	Power Stop LLC (Industry: Automotive Consumer Discretionary Products) This borrower has entered into the following loan agreement: Power Stop LLC - 1st Lien Term Loan.
2.	29.2.39	Quest Software Inc. (Industry: Software) This borrower has entered into the following loan agreement: Term Loan B.
2.	29.2.40	Skopima Consilio Parent LLC (Industry: Software) This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.41	SMI Acquisition Inc (Industry: Industrial Services – Commercials Support Services) This borrower has entered into the following loan agreements: Term Loan, Initial First Out U.S. Term Loans, Initial Canadian Term Loans and New Money DIP.

PART	#	ENDNOTE
2.	29.2.42	SPX Flow Inc (Industry: Industrial Products - Machinery) This borrower has entered into the following loan agreement: Term B Loan.
2.	29.2.43	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.44	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary) This borrower has entered into the following loan agreement: Term Loan B.
2.	29.2.45	Ulterra Holdings Inc. (Industry: Energy/ Oil & Gas Equipment & Services) This borrower has entered into the following loan agreement: Initial Term Loan.
2.	29.2.46	Viad Corp (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.47	B 06/25/24, B 07/02/24, B 06/27/24, B 08/20/24, B 08/15/24, B 08/29/24, B 10/08/24, B 09/12/24, B 10/03/24, B 10/15/24 and B 12/05/24
2.	29.2.48	T 4 1/8 11/15/32, T 3 1/2 02/15/33 and T 4 1/2 11/15/33
2.	29.2.49	See item 2.2.120.
2.	29.2.50	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment and Tranche 2 Commitment.
2.	29.2.51	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	29.2.52	SFRFP 5 1/2 10/15/29 and SFRFP 5 1/8 07/15/29
2.	29.2.53	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	29.2.54	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31 and CSCHLD 4 1/2 11/15/31
2.	29.2.55	ALTO MAIPO SpA - 1st Lien Notes and ALTO MAIPO SpA - 2nd Lien Notes
2.	29.2.56	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow).
2.	29.2.57	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	29.2.58	LOGM 5 1/2 05/01/28 1L and LOGM 5 1/2 05/01/28 2L

PART	#	ENDNOTE
2.	29.2.59	GTRC 8 1/2 01/15/26
2.	29.2.60	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	29.2.61	See item 2.2.9.
2.	29.2.62	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	29.2.63	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22, KAISAG 11 1/4 04/16/25, KAISAG 11.95 10/22/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 11.95 11/12/23, KAISAG 11.7 11/11/25, KAISAG 9.95 07/23/25, KAISAG 11.65 06/01/26, KAISAG 11 1/2 01/30/23 and KAISAG 10 1/2 09/07/22
2.	29.2.64	NEWLSQ 15 1/2 11/01/23 and NEWLSQ 17 1/2 05/01/24
2.	29.2.65	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	29.2.66	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	29.2.67	MNK 14 3/4 11/14/28
2.	29.2.68	CFIELD 6 5/8 08/01/26
2.	29.2.69	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	29.2.70	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow
2.	29.2.71	Dynata, LLC (first party data collection company).
2.	29.2.72	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	29.2.73	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	29.2.74	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow and UNIFIN 8 3/8 01/27/28 Escrow
2.	29.2.75	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.

PART	#	ENDNOTE
2.	29.2.76	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	29.2.77	Security: CCM Denali Equity Holdings, LP - Warrant ; Strike Price: No Strike Price ; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	29.2.78	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	29.2.79	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	29.2.80	See item 2.2.121.
2.	29.2.81	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	29.2.82	See Item 2.2.139
2.	29.2.83	GSWMIN 0 04/30/26
2.	29.2.84	See Item 2.2.140
2.	29.2.85	Escrow rights with respect to the following: SEGR Escrow Position.
2.	29.2.86	APEX Tool Group, LLC (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: First Lien Term B.
2.	29.2.87	Lightsquared LP (Industry: Telecom/Telecom Carriers)). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan and Senior Pari Loan.
2.	29.2.88	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreements: First Lien Term B and Revolver.
2.	29.2.89	ACProducts Holdings Inc. (Industry: Consumer Discretionary Products). This borrower has entered into the following loan agreement: Term Loan B.
2.	29.2.90	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors).The borrower has entered into the following loan agreement: Exit Term Loan.
2.	29.2.91	Congruex Group LLC (Industry: Services: Engineering/ Construction for Telecom Industry). This borrower has entered into the following loan agreement: Term B.

PART	#	ENDNOTE
2.	29.2.92	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). The borrower has entered into the following loan agreement: Term Loan.
2.	29.2.93	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). The borrower has entered into the following loan agreements: First Out Term Loan and Last Out Term Loan.
2.	29.2.94	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B.
2.	29.2.95	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B.
2.	29.2.96	Twin Star Holdings Ltd. (Industry: Base Metals Mining Services) This borrower has entered into the following loan agreement: Facility A.
2.	29.2.97	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.98	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	29.2.99	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). The borrower has entered into the following loan agreement: Term Loan.
2.	29.2.100	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). The borrower has entered into the following loan agreement: Term Loan.
2.	29.2.101	Burgess Point Purchaser Corp (BBB Industries) (Industry: BBB Industries).The borrower has entered into the following loan agreement: Term Loan B.
2.	29.2.102	Caliburn International LLC (Industry: Health Care Services). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.103	Castle US Holding Corp (Vision) (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term B and Dollar Term B-2 Loans.
2.	29.2.104	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	29.2.105	Elevate Textiles Inc (Industry: Manufacturing Textiles). This borrower has entered into the following loan agreements: First Out Term Loan.
2.	29.2.106	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	29.2.107	Gogo Intermediate Holdings LLC (Industry: Telecommunications). The borrower has entered into the following loan agreement: Term B.
2.	29.2.108	Groupe Solmax Inc (Industry: Telecommunications). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.109	Harland Clarke (Vericast Corp) (Industry: IT Services). The borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	29.2.110	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreements: Term Loan.
2.	29.2.111	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.112	Isagenix International LLC (Industry: Retail - Discretionary). The borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	29.2.113	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	29.2.114	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	29.2.115	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.116	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	29.2.117	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.118	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable / Building Products). This borrower has entered into the following loan agreement: Term Loan (2022).
2.	29.2.119	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.120	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreement: Term Loan B.
2.	29.2.121	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	29.2.122	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	29.2.123	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	29.2.124	(Merlin Buyer Inc. Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.125	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.126	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	29.2.127	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.128	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.129	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.130	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	29.2.131	POSEIDON BIDCO S.A.S. (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Facility B2 (EUR).
2.	29.2.132	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Term B Loan.
2.	29.2.133	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.134	Research Now Group LLC (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: First Out Term Loan and Second Out Term Loan.
2.	29.2.135	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.136	Spectacle Gary Holdings LLC (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreement: Term Loan B.

PART	#	ENDNOTE
2.	29.2.137	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	29.2.138	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.139	Grupo Sports World (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Term Loan.
2.	29.2.140	American Trailer World Corp. (Industry: Consumer Goods: Durable Apparel, Accessories). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.141	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreement: Term Loan.
2.	29.2.142	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	29.2.143	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	29.2.144	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan and Super Senior Term Loan.
2.	29.2.145	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	29.2.146	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	29.2.147	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Term Loan B.
2.	29.2.149	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	30	The filer owns this Managing Member entity
2.	30.2	See lines 30.3.1 through 30.3.179 for the Fund holding on which this interest is based
2.	30.3.1	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Initial Term Loan, Initial Term Loan – Seasoning, Term Loan, First Amendment Incremental Term Loan, Revolver – Seasoning, Revolver, Delayed Draw Term Loan – Seasoning, and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	30.3.2	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan – Seasoning, and Initial Term Loan.
2.	30.3.3	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan A – Seasoning, Term Loan B, and Term Loan B –Seasoning, Revolver – Seasoning, and Revolver.
2.	30.3.4	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, TL Seasoning, RC Seasoning, and Revolver.
2.	30.3.5	Digital River, Inc. (Industry: High Tech Industries/IT Consulting and Other Services). This borrower has entered into the following loan agreements: Term Loan and Revolver B.
2.	30.3.6	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings) This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.7	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	30.3.8	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services) This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.9	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan B1 and Revolver.
2.	30.3.10	Integrated Advantage Group (Industry: Materials/Commodity Chemicals) This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.11	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Term Loan, Term Loan – Seasoning, Revolver – Seasoning, Revolver, Delayed Draw Term Loan – Seasoning, and Delayed Draw Term Loan.
2.	30.3.12	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). This borrower has entered into the following loan agreements: Initial Term Loan, TL Seasoning, Revolver, and RC Seasoning.
2.	30.3.13	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Term Loan, Holdco Term Loan B, Second Amendment Term Loan, Revolver, Opco Term Loan, Opco Revolver, and Holdco Term Loan A.

PART	#	ENDNOTE
2.	30.3.14	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, Fourth Additional Term Loan, 4th Additional Term Loan Seasoning, Fifth Additional Term Loan, Existing Term Loans, and Fifth Additional Term Loan – Seasoning.
2.	30.3.15	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional TERM LOAN, and Additional TERM LOAN – Seasoning.
2.	30.3.16	SONIFI Solutions, Inc. (Industry: Cable & Satellite) This borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	30.3.17	Sweet Oak Parent LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	30.3.18	TL Vista Merger Sub Corp. (Industry: Industrials/ Electrical Components & Equipment) This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.19	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver – Seasoning, Revolver, Term Loan – Seasoning, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Term Loan, and Additional TERM LOAN.
2.	30.3.20	Appvion, LLC (Industry: Materials - Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, and First Amendment Term Loan.
2.	30.3.21	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Delayed Draw Term Loan – Seasoning, Delayed Draw Term Loan, Revolver, Initial Term Loan – Seasoning, and Initial Term Loan.
2.	30.3.22	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, and Term Loan.
2.	30.3.23	Good Faith Deposits are held for the following investment: Good Faith Deposit.
2.	30.3.24	GSC Technologies Holdings Inc (plastics products manufacturer). Common stock equity investment.
2.	30.3.25	Security: Integrated Advantage Group – Warrants2 ; Strike Price: \$0.00010 ; Expiration Date: No Set Date. Security: Integrated Advantage Group – Warrants3 ; Strike Price: \$0.00010 ; Expiration Date: No Set Date. This is a warrant to purchase equity interests in the company named in the Description.

PART	#	ENDNOTE
2.	30.3.26	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Revolver (Borrowing Base), Additional TERM LOAN, and Term Loan.
2.	30.3.27	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Third Additional Term Loan, Revolver, Additional TERM LOAN, Term Loan, Second Additional Term Loan, and Fourth Additional Term Loan.
2.	30.3.28	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Revolver 2, and Initial Term Loan.
2.	30.3.29	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Initial Term Loan – Seasoning and Initial Term Loan.
2.	30.3.30	A&V Holdings Midco, LLC (AVI) (Industry: Metals & Mining / Diversified Metals & Mining) This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.31	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fourth Additional Term Loan Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan Seasoning, Sixth Additional Term Loan, Seventh Additional Term Loan, and Eighth Additional Term Loan.
2.	30.3.32	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Additional TERM LOAN-Seasoning, Second Additional Term Loan, and Third Additional Term Loan.
2.	30.3.33	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, and Sixth Additional Term Loan.
2.	30.3.34	Agile Defense, LLC (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.35	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, and April 2022 Term Loan.
2.	30.3.36	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.37	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). This borrower has entered into the following loan agreements: 1st Lien Term Loan], Revolver, and Term B.

PART	#	ENDNOTE
2.	30.3.39	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Initial Term Loan and Replacement Revolving Loan.
2.	30.3.40	Animal Supply Company LLC (Pet supply distributor). Preferred unit equity investment. This investment is held through Retail & Animal Supply Holdings, LLC and Retail & Animal Supply Intermediate, LLC.
2.	30.3.41	Apive Environmental (Industry: Environmental Industries/Specialized Consumer Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.42	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). This borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan, and Second Amendment Term Loan.
2.	30.3.43	Associated Materials (Industry: Construction & Building/Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.44	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Initial Term Loan A, Revolver, Initial Term Loan B, Delayed Draw Term Loan, and Additional TERM LOAN.
2.	30.3.45	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.46	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Incremental Term Loan.
2.	30.3.47	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, and Initial Term Loan.
2.	30.3.48	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.49	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan, Revolver 2 – PA, and Revolver A.
2.	30.3.50	Bobcat Av Buyer Corp. (Industry: High Tech Industries / Internet Services & Infrastructure). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.51	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Additional Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	30.3.52	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.53	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A, and Existing Term Loan A.
2.	30.3.54	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, and Fourth Additional Term Loan.
2.	30.3.55	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.56	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.57	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	30.3.58	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.60	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan, and First Amendment Term Loan.
2.	30.3.61	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.62	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.63	Cherry Holdco, LLC (Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.65	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Additional Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	30.3.66	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan , Fourth Additional Term Loan – Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan – Seasoning, and Existing Term Loans.
2.	30.3.67	Coverall (Industry: Services: Business / Environmental & Facilities Services) This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.68	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.69	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.70	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.71	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	30.3.72	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.73	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.74	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver and Term Loan. The Filer divested his interest in this position in March 2019.
2.	30.3.75	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan, and Second Additional Term Loan.
2.	30.3.76	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.77	Exadel, Inc. (Industry: High Tech Industries/ Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Additional Term Loan.
2.	30.3.78	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	30.3.79	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.80	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Initial Term Loan – New, 2023 Term Loan, and Revolver – New.
2.	30.3.81	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Term Loan Seasoning.
2.	30.3.82	Fortress Brand Holding Corporation (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	30.3.83	GCM HVAC Bidco, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Term B, and Delayed Draw Term Loan.
2.	30.3.84	GCM Magnolia Bidco, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Term B Loan.
2.	30.3.85	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Incremental Term Loan, and Initial Term Loan.
2.	30.3.86	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan, and 4th Amendment Seasoning.
2.	30.3.87	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Additional TERM LOAN - Seasoning, and Second Additional Term Loan- Seasoning.
2.	30.3.88	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Term Loan A and Term Loan B.
2.	30.3.90	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan Delayed Draw Term Loan, and Additional TERM LOAN.
2.	30.3.91	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	30.3.92	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.

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2.	30.3.93	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.94	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.95	Infinite Choice LLC (Industry: Hotel, Gaming & Leisure / Broadline Retail). This borrower has entered into the following loan agreement: Revolver.
2.	30.3.96	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Additional TERM LOAN, Revolver, Additional Delayed Draw Term Loan, and Revolver B.
2.	30.3.97	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance, and Delayed Draw Term Loan.
2.	30.3.98	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan – 2017, First Amendment Term Loan, Sixth Amendment Term B Loan, and Eleventh Amendment Term B Loan.
2.	30.3.99	IntouchCX Inc. (Industry: IT Services) This borrower has entered into the following loan agreement: Initial Term Loan.
2.	30.3.100	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). This borrower has entered into the following loan agreements: Term Loan and Delayed Draw Term Loan.
2.	30.3.101	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.102	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.103	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One, and Delayed Draw Term Loan Six.
2.	30.3.104	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.105	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Term Loan.

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2.	30.3.106	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.107	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Initial Term Loan.
2.	30.3.108	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	30.3.109	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into the following loan agreement: Term Loan B-2.
2.	30.3.110	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Revolver.
2.	30.3.111	Lux Credit Consultants LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.112	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.113	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, and Sixth Additional Term Loan.
2.	30.3.114	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	30.3.115	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, and First Amendment Term Loan.
2.	30.3.116	Modere (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Additional TERM LOAN.
2.	30.3.117	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	30.3.118	Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales). This borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, Parent Term Loan Tranche B, and Revolver.

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2.	30.3.119	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.120	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.121	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Tranche B Term Loan CBF, Tranche A Term Loan CBF, and Term Loan – CBF.
2.	30.3.122	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Opco Term Loan and Revolver – PA.
2.	30.3.123	CF Newco, Inc. (Industry: High Tech Industries / Systems Software). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.124	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.125	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.126	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.127	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.128	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	30.3.129	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	30.3.130	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan and Revolver.
2.	30.3.131	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan, Second Additional Term Loan – Seasoning, and Third Additional Term Loan.

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2.	30.3.132	Propulsion Acquisition, LLC (Industry: Commercial Support Services) This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	30.3.133	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.134	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	30.3.135	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.136	Sabel Systems Technology Solutions, LLC (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.137	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.138	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.139	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Fifth Additional Term Loan - Seasoning, Existing Term Loans, Sixth Additional Term Loan, and Additional Delayed Draw Term Loan.
2.	30.3.140	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.141	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.142	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	30.3.143	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan B and Revolver.
2.	30.3.144	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.

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2.	30.3.145	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	30.3.146	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term A Loan, Term B Loan, and Revolver – New.
2.	30.3.147	Southern Siding Co (Industry: Industrials/ Construction & Engineering) This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.148	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment) This borrower has entered into the following loan agreements: Additional TERM LOAN and Term Loan.
2.	30.3.149	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	30.3.150	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	30.3.151	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan – 2 and Revolver – 2.
2.	30.3.152	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Additional TERM LOAN – Seasoning, and Second Additional Term Loan.
2.	30.3.153	Sunbelt Modular (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, and Revolver.
2.	30.3.154	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.155	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	30.3.156	Terram Lab Corporation (Industry: Consumer goods: Non-durable / Paper Packaging). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan, and Revolver.
2.	30.3.157	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	30.3.158	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.

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2.	30.3.159	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.160	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC, and TotalMed Holdings, LLC.
2.	30.3.161	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.162	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.163	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	30.3.164	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Third Additional Term Loan – Seasoning, and Fourth Additional Term Loan.
2.	30.3.165	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Sixth Amendment Incremental Term Loan and Sixth Amendment Incremental Term Loan – Seasoning.
2.	30.3.166	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A, and Fourth Amendment Term A Loan.
2.	30.3.167	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Agent Advance -3.
2.	30.3.168	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Third Additional Term Loan.
2.	30.3.169	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	30.3.170	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Delayed Draw Term Loan.

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2.	30.3.171	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.172	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, and Fifth Additional Term Loan.
2.	30.3.173	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	30.3.174	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, and Revolver.
2.	30.3.175	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.176	Xoriant Corporation (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.177	XS Technologies (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	30.3.178	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	30.3.179	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	31	The filer owns this General Partner entity.
2.	31.1	See lines 31.2.1 through 31.2.66 for the Fund holding on which this interest is based
2.	31.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	31.2.6	Brazilian company engaged in purchasing and enforcing delinquent loans that owns up to 791 enforceable delinquent claims acquired from a Brazilian bank. This majority common equity interest is held through Promontoria Europe Investments 168 LDC, Promontoria 61 Coöperatie U.A., and Promontoria Holding 279 B.V.

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2.	31.2.7	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	31.2.8	CCF Holdings S.A.S. (French holding company, which operates as a bank through its subsidiaries). This majority equity position is held through Promontoria Europe Investments 124 LDC, Promontoria 19 Coöperatie U.A., Promontoria Holding 101 B.V. and MMB Investco B.V. The banking subsidiaries of this entity include CCF S.A. and My Money Bank S.A.
2.	31.2.9	Nexpe S.A., a Brazilian company offering real estate brokerage services that has issued various investment securities that are held through Promontoria Window Lender L.P., Promontoria 69 Coöperatie U.A. and Promontoria Holding 276 B.V.
2.	31.2.10	See Item 2.2.120
2.	31.2.11	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	31.2.12	Senior Quotas issued by Brazil issuer engaged in purchasing and enforcing litigation claims, which owns up to 46 pending claims and enforceable judgments against the Brazilian government.
2.	31.2.13	Nexpe, S.A. (Industry: Brokerage Firm from Brazil) This borrower has entered into the following loan agreements: NEXP3 BZ Secured Dip Loan- Tranche 1, NEXP3 BZ Secured Dip Loan- Tranche 2, NEXP3 BZ Secured Dip Loan- Tranche 3, NEXP3 BZ Secured Dip Loan- Tranche 4, NEXP3 BZ Secured Dip Loan- Tranche 5, NEXP3 BZ Secured Dip Loan- Tranche 6, NEXP3 BZ Secured Dip Loan- Tranche 7, NEXP3 BZ Loan- Tranche 1, NEXP3 BZ Loan- Tranche 2, and NEXP3 BZ Loan- Tranche 3.
2.	31.2.14	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	31.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3.
2.	31.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Mortgage Funding 2021-H1 R. These mortgage loans underlying these securities are party of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	31.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: Seasoned Credit Risk Transfer Trust 2017-2 M2, Seasoned Credit Risk Transfer Trust 2017-3 M2, Seasoned Credit Risk Transfer Trust 2017-4 M, Seasoned Credit Risk Transfer Trust 2019-3 M, Seasoned Credit Risk Transfer Trust 2018-4 M, Seasoned Credit Risk Transfer Trust 2019-1 M, Seasoned Credit Risk Transfer Trust 2018-3 M, Seasoned Credit Risk Transfer Trust 2016-1 M2, Seasoned Credit Risk Transfer Trust 2019-4 M, and Seasoned Credit Risk Transfer Trust 2017-1 M2.

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2.	31.2.18	This Securitization Trust has issued the following security that are owned by the Fund: FREMF Mortgage Trust (Freddie Mac) 2018-KL3L BLNZ
2.	31.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Mortgage Funding 2021-H1 A1, Towd Point Mortgage Funding 2021-H1 A2, Towd Point Mortgage Funding 2021-H1 B, Towd Point Mortgage Funding 2021-H1 C, Towd Point Mortgage Funding 2021-H1 X, and Towd Point Mortgage Funding 2021-H1 VFN.
2.	31.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Mortgage Funding 2019-A13A A1, Towd Point Mortgage Funding 2019-A13A B, Towd Point Mortgage Funding 2019-A13A C, Towd Point Mortgage Funding 2019-A13A D, Towd Point Mortgage Funding 2019-A13A E, Towd Point Mortgage Funding 2019-A13A Z, and Towd Point Mortgage Funding 2019-A13A A2.
2.	31.2.22	ALTO MAIPO SpA - 1st Lien Notes and ALTO MAIPO SpA - 2nd Lien Notes.
2.	31.2.23	A.C.N. 603 303 126 Pty Ltd. (provider of equipment finance solutions to small and medium businesses in Australia). This equity position is held through Promontoria Blend Lender L.P., Promontoria 84 Coöperatie U.A., Promontoria Holding 303 B.V. and Promontoria Holding 304 B.V. This entity owns Garrison Lending Operations Pty Ltd and Angle Asset Finance TM Pty Ltd, and holds units in Australian Trusts loan securitization vehicles related to its business.
2.	31.2.24	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This is an operating business that, among other functions, services non-performing loans for its clients. This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	31.2.25	Pendrick Capital Partners Holdings, LLC (Delaware company which, through its subsidiaries, purchases healthcare receivables from providers). This equity position is held through Prizm Holdings, Prizm NewCo, LLC, Prizm HoldCo, LLC and Prizm AcquisitionCo, Inc. This entities subsidiaries are: Pendrick Capital Partners, LLC, Pendrick Capital Partners Asset Management, LLC, Pendrick Capital Partners II, LLC and Affiliate Asset Solutions, LLC.
2.	31.2.26	A.C.N. 603 303 126 Pty Ltd. (provider of equipment finance solutions to small and medium businesses in Australia). This equity position is held through Promontoria Blend Lender L.P., Promontoria 84 Coöperatie U.A., Promontoria Holding 303 B.V. and Promontoria Holding 304 B.V. This entity owns Garrison Lending Operations Pty Ltd and Angle Asset Finance TM Pty Ltd, and holds units in Australian Trusts loan securitization vehicles related to its business.
2.	31.2.27	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	31.2.28	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (each, an Italian company). This position is held through Cerberus Arcade Investor, LP, which is part of the Cerberus group's European NPL Business and owns notes issued by Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (the legal owner of Italian unsecured NPL portfolios).

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2.	31.2.29	Promontoria Holding 275 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and indirectly holds a portfolio of unsecured Spanish NPL through Irish subsidiaries, Promontoria Ares Designated Activity Company and Promontoria La Barossa Designated Activity Company. This company is held through Promontoria Ares Lender L.P., Promontoria 68 Coöperatie U.A., Promontoria Holding 274 B.V.
2.	31.2.30	Promontoria Holding 236 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs for the European NPL Business).
2.	31.2.31	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.32	Promontoria Holding 210 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Aloe Lender L.P., Promontoria 35 Coöperatie U.A. and Promontoria Holding 209 B.V. This entity owns Promontoria Aloe, S.L.U. which owns REO assets for the European NPL Business, and Promontoria Aloe Designated Activity Company which owns a portfolio of mortgage-backed Spanish NPLs for the European NPL Business.
2.	31.2.33	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.34	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	31.2.35	Promontoria Indian Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and which owns a portfolio of Portuguese mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 181 LLC, Promontoria 75 Coöperatie U.A., Promontoria Holding 285 B.V. and Promontoria Holding 291 B.V. This entity also owns PRMT Indian, S.A. which owns certain related real estate assets for the European NPL Business. In addition, Promontoria Indian Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	31.2.36	Barossa Asset Purchaser SARL (Luxembourg company which is part of the Cerberus group's UK Residential Mortgage and MBS Business which is a warehouse vehicle that purchase loans from Capital Home Loans Ltd with a view to future securitization transactions).
2.	31.2.37	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	31.2.38	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns owning Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.39	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and which holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.40	Promontoria Holding 254 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns Spanish REOs through subsidiary Promontoria Omega, S.L. and a portfolio of Spanish mortgage-backed NPLs through subsidiaries Promontoria Omega Holdings Designated Activity Company and Promontoria Omega Designated Activity Company). This position is held through Promontoria Omega Lender L.P., Promontoria 60 Coöperatie U.A. and Promontoria Holding 253 B.V.
2.	31.2.41	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	31.2.42	Oniro SPV S.r.l. (an Italian company). This position is held through Cerberus Primo Investor, LP, which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 221 LDC, Promontoria 117 Coöperatie U.A., and Promontoria Holding 382 B.V., via local Italian SPVs.

PART	#	ENDNOTE
2.	31.2.43	Promontoria (Redwood) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.44	Promontoria Scariff Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 163 LDC, Promontoria 56 Coöperatie U.A., Promontoria Holding 245 B.V. and Promontoria Holding 267 B.V. In addition, Promontoria Scariff Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.45	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio. This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure.
2.	31.2.46	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and which owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.47	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European BPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.48	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	31.2.49	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V. (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).

PART	#	ENDNOTE
2.	31.2.50	Promontoria Big Ben Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds portfolio of shipping NPLs). This position is held through Promontoria Europe Investments 173 LDC, Promontoria 66 Coöperatie U.A, Promontoria Holding 270 B.V. and Promontoria Holding 271 B.V. In addition, Promontoria Big Ben Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.51	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	31.2.52	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	31.2.53	Promontoria Manzana, S.A. (Spanish joint venture company which is part of the Cerberus group's European Real Estate Business and holds a portfolio of Spanish REOs). This majority position is held through Promontoria Europe Investments 164 LDC, Promontoria 57 Coöperatie U.A., Promontoria Holding 247 B.V., and Promontoria Holding 248 B.V., which holds a majority interest in this entity. This entity owns Global Licata, S.A. and Global Pantelaria, S.A., which jointly own Licata Residential S.L. (which owns REOs). Promontoria Holding 247 B.V. also holds a minority interest in Promontoria MACC Residential, S.L., a Spanish rental asset management entity that is part of the European Real Estate Business. In addition, Promontoria Apple Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.54	Brazilian Fundo de Investimento em Participações, which is engaged in residential real estate activities in Brazil and owns up to 484 condominiums in multi-family apartment towers in São Paulo, Brazil through its subsidiaries Promontoria Imóveis 1 S.A., Promontoria Imóveis 4 S.A. and Promontoria Imóveis 5 S.A. The Fund's position is held through Promontoria Brazil Bread 1 L.P., Promontoria 72 Coöperatie U.A. and Promontoria 288 B.V., Promontoria Brazil Bread 2 L.P., Promontoria 85 Coöperatie U.A. and Promontoria 306 B.V., Promontoria Brazil Bread 3 L.P., Promontoria 89 Coöperatie U.A. and Promontoria 314 B.V.
2.	31.2.55	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.

PART	#	ENDNOTE
2.	31.2.56	Promontoria Challenger I S.A. (Spanish real estate / REOs joint venture that is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 165 LDC, Promontoria 58 Coöperatie U.A., Promontoria Holding 265 B.V., Promontoria Holding 266 B.V. and MACC Holdco S.L.U., which owns a majority interest in this entity. MACC Holdco S.L.U. also holds a minority interest in Promontoria MACC Residencial, S.L. (a rental asset management entity that is part of the European Real Estate Business). Promontoria Challenger I, S.A. owns the following subsidiaries: Promontoria Coliseum Land, S.L.U., Promontoria Coliseum Real Estate, S.L.U., Promontoria Coliseum Industrial Assets, S.L.U. and Promontoria Coliseum Residencial, S.L.U., each of which which own Spanish REOs for the European Real Estate Business. In addition, Promontoria CCR Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.57	See 18.2.44
2.	31.2.58	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.59	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	31.2.60	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.61	Promontoria Holding 280 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 169 LLC, Promontoria 62 Coöperatie U.A. and Promontoria Holding 292 B.V. This entity owns PRMT Tagus, S.A. and PRMT Tagus Porto, S.A., each of which owns Portuguese real estate assets for the European Real Estate Business. In addition, Promontoria Tagus Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	31.2.62	Promontoria Holding 302 B.V. Dutch Company which holds securitization interests (majority) in Brazilian RE issuer that is engaged in commercial real estate activities in Brazil and owns real estate assets located in Brazil which include 12 office buildings (1.3 million square feet) in São Paulo and Rio de Janeiro, Brazil. This position is held through Promontoria Brazil Thunder L.P. and Promontoria 73 Coöperatie U.A. In addition, Promontoria Brazil Thunder Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	31.2.63	Los Grobo Agropecuaria SA (Industry: Consumer Staple Products - Food) This borrower has entered into the following loan agreement: LOS GROBO AGROPECUARIA S.A. - Term Loan.
2.	31.2.64	Nexpe, S.A. (Industry: Brokerage Firm from Brazil) This borrower has entered into the following loan agreements: NEXP3 BZ Loan- Tranche 1, NEXP3 BZ Loan- Tranche 2, and NEXP3 BZ Loan- Tranche 3.
2.	31.2.65	See item 24.2.29
2.	31.2.66	T 4 1/8 11/15/32, T 3 1/2 02/15/33, and T 4 1/2 11/15/33.
2.	32	The filer owns this General Partner entity.
2.	32.1	See lines 32.2.1 through 32.2.15 for the Fund holding on which this interest is based
2.	32.2.1	EOS Energy Enterprises, Inc. (Industry: Renewable Energy). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, Tranche 2 Commitment.
2.	32.2.2	See item 16.2.3.
2.	32.2.3	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.
2.	32.2.4	Cerberus Cloud Del Holdings, L.L.C. has borrowed from the Fund, and this entry represents the filer's interest in such loan
2.	32.2.5	Red River Technology LLC (IT solutions provider to U.S. government). This private common equity position is held through Cerberus Cloud Aggregator, L.P., Cerberus Cloud Del Holdings, L.L.C., Cerberus Cloud Topco, LP, Cloud Holdings, LP, Cloud Intermediate Holdings, LP and Cloud Purchaser, LP.
2.	32.2.6	See item 16.2.2.
2.	32.2.7	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.

PART	#	ENDNOTE
2.	32.2.8	Security: CCM Denali Equity Holdings, LP – Warrant; Strike Price: No Strike Price; Expiration Date: 6/21/2034 This is a warrant to purchase equity interests in the company named in the Description.
2.	32.2.9	National Dentex Labs LLC (dental laboratory business operating in US with manufacturing in Vietnam). This private preferred and private common unit investment is held through Cerberus Barracuda Del Holdings, L.L.C. and Cerberus NDX LP.
2.	32.2.10	3Z Brands (designer, manufacturer, distributor, and retailer of mattresses and related bedding products). This private common equity investment position is held through Cerberus Sleep Del Holdings, L.L.C. and Cerberus Sleep Aggregator, L.P. (majority owner).
2.	32.2.11	M1 Support Services, L.P. (aircraft maintenance and modification, flight training and operations support, and supply chain services). This private common equity investment is held through Sky Acquisition Holdings, LLC, Cerberus Sky Aggregator, L.P., Sky ParentCo, LLC (majority owner) and Sky Intermediate, LLC.
2.	32.2.12	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent, LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	32.2.13	Source Code (software development company). This private common stock investment is held through Cerberus Concord Aggregator, L.P.
2.	32.2.14	Colt Parent Company LLC (autism therapy services company operating under the Lighthouse Autism Centers brand). This private common equity investment is held through Cerberus Colt Del Holdings, L.L.C. and Cerberus Colt Aggregator LP.
2.	33	The filer owns this General Partner entity.
2.	33.1	See lines 33.2.1 through 33.2.34 for the Fund holding on which this interest is based
2.	33.2.2	B 07/25/24, B 08/20/24, B 09/26/24 and B 10/22/24
2.	33.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X and TPMT 2024-4 XS2
2.	33.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X and TPMT 2024-5 XS2
2.	33.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 B1, TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 A1A, TPMT 2024-4 A1B, TPMT 2024-4 A2 and TPMT 2024-4 M1

PART	#	ENDNOTE
2.	33.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 B5, TPMT 2024-5 B1, TPMT 2024-5 A1B, TPMT 2024-5 A1A, TPMT 2024-5 A2, TPMT 2024-5 M1 and TPMT 2024-5 M2
2.	33.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: CRVNA 2024-N3 R
2.	33.2.8	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	33.2.9	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	33.2.10	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	33.2.11	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitization loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	33.2.12	Spiritus Capital LP (Delaware Limited Partnership which is an operating business that originates second lien mortgage loans). This private common unit equity investment is held through Spiritus Aggregator, LP and Spiritus Capital LP. This entity also owns Nova PH, LLC.
2.	33.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A1
2.	33.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A2
2.	33.2.15	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	33.2.16	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	33.2.17	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	33.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 RC1 and AUBN 15 RC2

PART	#	ENDNOTE
2.	33.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-3 BIO
2.	33.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 XS
2.	33.2.21	Escrow rights with respect to the following: CRM1 2024-OM2C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	33.2.22	Escrow rights with respect to the following: CRM1 2024-OM3B REPO RESERVE and CRM1 2024-OM3C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	33.2.23	Escrow rights with respect to the following: CRM1 2024-OM4A REPO RESERVE, CRM1 2024-OM4B Repo Reserve and CRM1 2024-OM4C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	33.2.24	Escrow rights with respect to the following: CRM1 2024-OM5B REPO RESERVE and CRM1 2024-OM5C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	33.2.25	Escrow rights with respect to the following: CRM1 2024-OM6A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	33.2.26	Escrow rights with respect to the following: TPMFT 2024-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	33.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 Z and AUBN 15 X
2.	33.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2024-1 B1 and BMIR 2024-1 M2
2.	33.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2024-1 M2 and RMIR 2024-1 B1
2.	33.2.30	" This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 B3, RCKT 2024-CES5 B2, RCKT 2024-CES5 B1, RCKT 2024-CES5 A1A, RCKT 2024-CES5 A1B, RCKT 2024-CES5 A2, RCKT 2024-CES5 A3 and RCKT 2024-CES5 M1
2.	33.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X A1, TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X XA1 and TPMF 2024-GR7X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	33.2.34	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	34	The filer owns this General Partner entity.
2.	34.1	See lines 34.2.1 through 34.2.276 for the Fund holding on which this interest is based
2.	34.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR2 I, AMSR 2020-SFR3 H, AMSR 2019-SFR1 H, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2020-SFR1 I, AMSR 2023-SFR1, FMSR 2021-SFR1 G, AMSR 2021-SFR3 I
2.	34.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2015-A B5, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 SA, CMLTI 2019-RP1 B2
2.	34.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 2B2, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2022-R02 2B2, CAS 2022-R04 1B2, CAS 2022-R06 1B2, CAS 2022-R07 1B2, CAS 2023-R05 1B2, CAS 2023-R06 1B2
2.	34.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2018-1 BX, SCRT 2018-2 BBIO, SCRT 2018-2 BX, SCRT 2019-2 BXS, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2020-1 M, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2021-2 M, SCRT 2021-3 M, SCRT 2023-1 BXS, SCRT 2023-1 M
2.	34.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA6 B2, STACR 2021-DNA7 B2, STACR 2021-HQA3 B2, STACR 2021-HQA4 B2, STACR 2022-DNA1 B2, STACR 2022-DNA2 B2, STACR 2022-DNA3 B2, STACR 2022-DNA4 B2, STACR 2022-HQA1 B2, STACR 2023-DNA1 B1, STACR 2022-DNA5 B2
2.	34.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G
2.	34.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2019-1 B2, MCMLT 2017-2 B3, MCMLT 2017-3 B4, MCMLT 2017-2 B4, MCMLT 2017-1 B3, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2015-1 B4, MCMLT 2015-2 B4, MCMLT 2017-1 B3, MCMLT 2017-2 B5, MCMLT 2017-3 B5, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2019-GS1 B1

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2.	34.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B1, NRZT 2019-RPL2 B2, NRZT 2018-RPL1 B2, NRMLT 2022-SFR1 H, NRMLT 2022-SFR1 I, NRZT 2014-1A B5, NRZT 2014-2A B4, NRZT 2018-RPL1 B3, NRZT 2018-RPL1 B4, NRZT 2018-RPL1 B5, NRZT 2019-RPL3 B5
2.	34.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1 E2, PATH 2022-1 F, PATH 2022-1 G
2.	34.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2020-SFR1 G, PROG 2021-SFR11 G, PROG 2021-SFR11 F, PROG 2022-SFR3 F, PROG 2021-SFR1 G, PROG 2021-SFR1 H, PROG 2021-SFR11 F, PROG 2021-SFR11 G, PROG 2021-SFR3 H, PROG 2022-SFR1 G, PROG 2021-SFR10 F, PROG 2021-SFR10 G, PROG 2021-SFR10 H
2.	34.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2023-1 M2, RMIR 2022-1 B1, RMIR 2022-1 M2, RMIR 2023-1 B1, RMIR 2024-1 B1, RMIR 2024-1 M2
2.	34.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 M1B, TPHT 2023-1 M2B, TPHT 2023-1 A1A, TPHT 2023-1 A2, TPHT 2023-1 B1, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 B4, TPHT 2023-1 B5, TPHT 2023-1 M1, TPHT 2023-1 M2, TPHT 2023-1 XA, TPHT 2023-1 XA2
2.	34.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B4
2.	34.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 A1A, TPMT 2023-CES1 A2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B5, TPMT 2023-CES1 M1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2
2.	34.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2F, TPMT 2023-CES2 A1A, TPMT 2023-CES2 A1B, TPMT 2023-CES2 A2, TPMT 2023-CES2 B1, TPMT 2023-CES2 B2, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 M1, TPMT 2023-CES2 M2
2.	34.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2FX, TPMT 2023-CES2 X, TPMT 2023-CES2 XS1
2.	34.2.17	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24
2.	34.2.18	T 4 3/8 07/15/27, T 3 7/8 08/15/34

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2.	34.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2021-SFR1 F
2.	34.2.20	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	34.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3
2.	34.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E
2.	34.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: EMIR 2023-1 M2, EMIR 2023-1 B1
2.	34.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 B2, RCKT 2024-CES1 B1, RCKT 2024-CES1 B3, TPMT 2024-CES1 A1A, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, TPMT 2024-CES1 B1, TPMT 2024-CES1 B2, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2
2.	34.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X H
2.	34.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	34.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2021-SFR1 G
2.	34.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B1, TPMT 2016-1 B2, TPMT 2016-1 M2
2.	34.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B1, TPMT 2016-4 B2, TPMT 2016-4 B2TPMT 2016-4 B3, TPMT 2016-4 B4TPMT 2016-4 B5, TPMT 2016-4 M1TPMT 2016-4 M2
2.	34.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A2, TPMT 2017-1 B1, TPMT 2017-1 B2, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 M2
2.	34.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M1, TPMT 2019-MH1 M2

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2.	34.2.32	This Securitization Trust has issued the following securities that are owned by the Fund. TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.33	This Securitization Trust has issued the following securities that are owned by the Fund. TPMF 2020-A14A Z1, TPMF 2020-A14A XA, TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF, 2020-A14A D, TPMF 2020-A14A E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A Z; TPMF 2019-A13A A1; TPMF 2019-A13A B; TPMF 2019-A13A C; TPMF 2019-A13A D; TPMF 2019-A13A E; TPMF 2019-A13A A2
2.	34.2.35	These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	34.2.36	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.37	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.38	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.39	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.40	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.41	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.42	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.43	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.44	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

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2.	34.2.45	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.46	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 RC1, AUBN 15 RC2
2.	34.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 X, AUBN 15 Z
2.	34.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 B1, BMIR 2022-2 M2, BMIR 2024-1 B1, BMIR 2024-1 M2
2.	34.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 B, CHASE 2020-CL1 M4, CHASE 2020-CL1 M5, CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5
2.	34.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X
2.	34.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 C
2.	34.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	34.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 A1, JPMMT 2023-HE2 B1, JPMMT 2023-HE2 B2, JPMMT 2023-HE2 B3, JPMMT 2023-HE2 B4, JPMMT 2023-HE2 M1, JPMMT 2023-HE2 M2, JPMMT 2023-HE2 M3
2.	34.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 A1A, RCKT 2023-CES1 A1B, RCKT 2023-CES1 A2, RCKT 2023-CES1 B1, RCKT 2023-CES1 B2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2
2.	34.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 A1A, RCKT 2023-CES2 A1B, RCKT 2023-CES2 A2, RCKT 2023-CES2 B1, RCKT 2023-CES2 B2, RCKT 2023-CES2 B3, RCKT 2023-CES2 M1, RCKT 2023-CES2 M2
2.	34.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 A1A, RCKT 2024-CES3 A1B, RCKT 2024-CES3 A2, RCKT 2024-CES3 B1, RCKT 2024-CES3 B2, RCKT 2024-CES3 B3, RCKT 2024-CES3 M1, RCKT 2024-CES3 M2

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2.	34.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 A1A, RCKT 2024-CES5 A1B, RCKT 2024-CES5 B1, RCKT 2024-CES5 B2, RCKT 2024-CES5 B3, RCKT 2024-CES5 M1
2.	34.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 F
2.	34.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H
2.	34.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 F, STAR 2021-SFR2 G, STAR 2021-SFR2 H
2.	34.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	34.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B1, TPMT 2016-2 B2, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 M1, TPMT 2016-2 M2
2.	34.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B1, TPMT 2016-3 B2, TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 M1, TPMT 2016-3 M2
2.	34.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 A2, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 M1, TPMT 2016-5 M2, TPMT 2016-R1 B
2.	34.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 A2, TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 M2
2.	34.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 A1, TPMT 2017-3 A2, TPMT 2017-3 B1, TPMT 2017-3 B2, TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 M1, TPMT 2017-3 M2
2.	34.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 A1, TPMT 2017-4 A2, TPMT 2017-4 B1, TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 M1, TPMT 2017-4 M2, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2
2.	34.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 A1, TPMT 2017-5 A2, TPMT 2017-5 B1, TPMT 2017-5 B2, TPMT 2017-5 B3, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 M1, TPMT 2017-5 M2, TPMT 2017-5 XS1, TPMT 2017-5 XS2

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2.	34.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 A1, TPMT 2017-6 A2, TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 M1, TPMT 2017-6 M2
2.	34.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4
2.	34.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 A1, TPMT 2018-1 A2, TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 M1, TPMT 2018-1 M2
2.	34.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 A1, TPMT 2018-2 A2, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M1, TPMT 2018-2 M2
2.	34.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B5, TPMT 2018-3 M1, TPMT 2018-3 M2
2.	34.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B5, TPMT 2018-4 M1, TPMT 2018-4 B4, TPMT 2018-4 M2
2.	34.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 A1, TPMT 2018-5 A2, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M1, TPMT 2018-5 M2
2.	34.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 A2, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M1, TPMT 2018-6 M2
2.	34.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 M2
2.	34.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M1, TPMT 2019-2 M2
2.	34.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 M1, TPMT 2019-3 M2

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2.	34.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 A1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 B5, TPMT 2019-4 M1, TPMT 2019-4 M2, TPMT 2019-4 M2AX, TPMT 2019-4 XA
2.	34.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 A1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, TPMT 2019-HY1 M2
2.	34.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B1, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 M1, TPMT 2019-HY2 M2
2.	34.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A2, TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, TPMT 2019-HY3 M2
2.	34.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 M1, TPMT 2020-1 M2, TPMT 2020-1 XA
2.	34.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 M1, TPMT 2020-2 M2, TPMT 2020-2 XA
2.	34.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 M2, TPMT 2020-3 XA
2.	34.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B4, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 XA
2.	34.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB
2.	34.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 XA
2.	34.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 A1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 M2

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2.	34.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2
2.	34.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 XA
2.	34.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 M1, TPMT 2022-2 M2, TPMT 2022-2 XA
2.	34.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 M1, TPMT 2022-3 M2
2.	34.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 A1, TPMT 2022-4 A2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 M1, TPMT 2022-4 M2
2.	34.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2
2.	34.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 XA
2.	34.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 A1, TPMT 2024-1 A2, TPMT 2024-1 B1, TPMT 2024-1 B2, TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 M1, TPMT 2024-1 M2
2.	34.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 A1A, TPMT 2024-2 A1B, TPMT 2024-2 A2, TPMT 2024-2 B1, TPMT 2024-2 M1, TPMT 2024-2 M2
2.	34.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 B1, TPMT 2024-3 B2, TPMT 2024-3 B3, TPMT 2024-3 B4, TPMT 2024-3 B5
2.	34.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 A1A, TPMT 2024-4 A1B, TPMT 2024-4 A2, TPMT 2024-4 B1, TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 M1

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2.	34.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 A1A, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 B1, TPMT 2024-5 B5, TPMT 2024-5 M1, TPMT 2024-5 M2
2.	34.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2016-1 BIO, SCRT 2016-1 XSIO, SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-2 XSIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO
2.	34.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 AIOS, JPMMT 2023-HE2 X
2.	34.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-1 XS, MCMLT 2015-2 XS, MCMLT 2017-2 X, MCMLT 2017-2 XS, MCMLT 2017-3 X, MCMLT 2017-3 XS
2.	34.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS
2.	34.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 XS
2.	34.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 XS
2.	34.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 XS
2.	34.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 XS
2.	34.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	34.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX, TPHT 2023-1 X, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 XS3
2.	34.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1
2.	34.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1
2.	34.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 X, TPMT 2015-3 XS1

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2.	34.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1
2.	34.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1
2.	34.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1
2.	34.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	34.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	34.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	34.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	34.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3
2.	34.2.125	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	34.2.126	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	34.2.127	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	34.2.128	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	34.2.129	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	34.2.130	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2
2.	34.2.131	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2

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2.	34.2.132	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	34.2.133	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	34.2.134	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	34.2.135	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	34.2.136	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	34.2.137	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2
2.	34.2.138	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 M1X, TPMT 2019-3 M2X, TPMT 2019-3 XS2, TPMT 2019-3 XS2
2.	34.2.139	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 M1BX, TPMT 2019-4 M2BX, TPMT 2019-4 XS1, TPMT 2019-4 XS2
2.	34.2.140	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 X, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2
2.	34.2.141	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	34.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 X, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS2
2.	34.2.143	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	34.2.144	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS1, TPMT 2020-1 XS2
2.	34.2.145	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A2AX, TPMT 2020-2 A2BX, TPMT 2020-2 M1AX, TPMT 2020-2 M1BX, TPMT 2020-2 X, TPMT 2020-2 XS1, TPMT 2020-2 XS2

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2.	34.2.146	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A2AX, TPMT 2020-3 A2BX, TPMT 2020-3 M1AX, TPMT 2020-3 X, TPMT 2020-3 XS1, TPMT 2020-3 XS2
2.	34.2.147	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 X, TPMT 2020-4 XS1, TPMT 2020-4 XS2
2.	34.2.148	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS3
2.	34.2.149	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 X, TPMT 2021-1 XS1, TPMT 2021-1 XS2
2.	34.2.150	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	34.2.151	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	34.2.152	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3
2.	34.2.153	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 X, TPMT 2022-1 XS1, TPMT 2022-1 XS2
2.	34.2.154	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 X, TPMT 2022-2 XS1, TPMT 2022-2 XS2
2.	34.2.155	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 X, TPMT 2022-3 XA, TPMT 2022-3 XS1, TPMT 2022-3 XS2
2.	34.2.156	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 X, TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 XS2
2.	34.2.157	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	34.2.158	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	34.2.159	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2AX, TPMT 2023-CES1 X, TPMT 2023-CES1 XS1, TPMT 2023-CES1 XS3
2.	34.2.160	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2

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2.	34.2.161	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2
2.	34.2.162	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	34.2.163	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X, TPMT 2024-4 XS2
2.	34.2.164	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X, TPMT 2024-5 XS2
2.	34.2.165	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 X, TPMT 2024-CES1 XS2
2.	34.2.166	This Securitization Trust has issued the following securities that are owned by the Fund: CRVNA 2023-N2 R, CRVNA 2023-N3 R, CRVNA 2023-N4 R, CRVNA 2023-P3 R, CRVNA 2024-N1 R, CRVNA 2024-N2 R, CRVNA 2024-N3 R
2.	34.2.167	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D
2.	34.2.168	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 R
2.	34.2.169	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 A1, TPAT 2021-SL1 A2, TPAT 2021-SL1 B, TPAT 2021-SL1 C, TPAT 2021-SL1 CERT, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA
2.	34.2.170	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A1
2.	34.2.171	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A2
2.	34.2.172	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A3
2.	34.2.173	Escrow rights with respect to the following: CRM1 2024-OM2C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.174	Escrow rights with respect to the following: CRM1 2024-OM3B REPO RESERVE, CRM1 2024-OM3C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	34.2.175	Escrow rights with respect to the following: CRM1 2024-OM4A REPO RESERVE, CRM1 2024-OM4B Repo Reserve, CRM1 2024-OM4C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.176	Escrow rights with respect to the following: CRM1 2024-OM5B REPO RESERVE, CRM1 2024-OM5C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.177	Escrow rights with respect to the following: CRM1 2024-OM6A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.178	Escrow rights with respect to the following: CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.179	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.180	Escrow rights with respect to the following: JPMFT 23-HE2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.181	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.182	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.183	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.184	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.185	Escrow rights with respect to the following: TPMFT 2020-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.186	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.187	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.188	T Escrow rights with respect to the following: PMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	34.2.189	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.190	Escrow rights with respect to the following: TPMFT 2022-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.191	Escrow rights with respect to the following: TPMFT 2022-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.192	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.193	Escrow rights with respect to the following: TPMFT 2023-OM2 REPO RESERVE, TPMFT 2023-OM2 X REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.194	Escrow rights with respect to the following: TPMFT 2023-OM3 A REPO RESERVE, TPMFT 2023-OM3 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.195	Escrow rights with respect to the following: TPMFT 2023-OM4 A REPO RESERVE, TPMFT 2023-OM4 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.196	Escrow rights with respect to the following: TPMFT 2023-OM5 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.197	Escrow rights with respect to the following: TPMFT 2023-OM6 A REPO RESERVE, TPMFT 2023-OM6 B REPO RESERVE, TPMFT 2023-OM6B HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.198	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.199	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.200	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.201	Escrow rights with respect to the following: TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	34.2.202	Escrow rights with respect to the following: TPMFT 2023-PM8 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.203	Escrow rights with respect to the following: TPMFT 2024-OM1 A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.204	Escrow rights with respect to the following: TPMFT 2024-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.205	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.206	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.207	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.208	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.209	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.210	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.211	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.212	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.213	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.214	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.215	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.216	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	34.2.217	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.218	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.219	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.220	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.221	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.222	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.223	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.224	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.225	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.226	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.227	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.228	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	34.2.229	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	34.2.230	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	34.2.231	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	34.2.232	CR LEVERAGE 2023-CRT1, LLC is a party to a swap agreement relating to a reinsurance arrangement with a third-party reinsurer, the underlying collateral of which is certain mortgage assets.
2.	34.2.233	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	34.2.234	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	34.2.236	Spring EQ (Industry: Financials/ Commercial & Residential Mortgage Finance) This borrower has entered into the following loan agreement: Loan to Nova SEQ, LLC
2.	34.2.237	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 VFN, TPMF 2021-H1 X, TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.238	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X A1, TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.239	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.240	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	34.2.241	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.242	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.243	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.244	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.245	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.246	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.247	TPMT 2019-HE1 – Mortgage Whole Loan. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.248	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.249	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.250	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.251	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.252	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.253	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.254	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.255	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	34.2.256	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.257	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.258	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.259	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.260	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.261	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.262	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.263	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.264	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.265	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	34.2.266	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	34.2.267	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	34.2.268	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria EuropeInvestments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.

PART	#	ENDNOTE
2.	34.2.269	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	34.2.273	Spiritus Capital LP (Delaware Limited Partnership which is an operating business that originates second lien mortgage loans). This private common unit equity investment is held through Spiritus Aggregator, LP and Spiritus Capital LP. This entity also owns Nova PH, LLC.
2.	34.2.274	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	34.2.275	See item 34.2.232
2.	34.2.276	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	35	The filer owns this General Partner entity.
2.	35.1	See lines 35.2.1 through 35.2.193 for the Fund holding on which this interest is based
2.	35.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4
2.	35.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2018-1 BX, SCRT 2020-1 BXS, SCRT 2019-2 BXS, SCRT 2021-2 M, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO SCRT 2021-1 BXS, SCRT 2021-1 M SCRT 2018-1 BX, SCRT 2021-2 M SCRT 2020-1 BXS, SCRT 2017-1 B SCRT 2017-2 B, SCRT 2017-3 B SCRT 2017-4 B, SCRT 2016-1 B SCRT 2019-3 BXS, SCRT 2019-4 BXS

PART	#	ENDNOTE
2.	35.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: INDX 2005-AR25 2A22
2.	35.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2018-1 B2
2.	35.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R TPMF 2019-GR4X ZR, TPMF 2019-GR4X ZR, TPMF 2019-GR4X ZR, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z1 TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2, TPMF 2019-GR5A Z2 TPMF 2019-GR5A Z2, TPMF 2019-GR4A XA3R TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR TPMF 2019-GR4A ZR, TPMF 2019-GR4A ZR, TPMF 2024-GR6X Z TPMF 2024-GR6X XA1, TPMF 2024-GR6X B, TPMF 2024-GR6X C TPMF 2024-GR6X XA2, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X A1 TPMF 2024-GR6X XA1, TPMF 2024-GR6X A1, TPMF 2024-GR6X Z TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X XA2, TPMF 2024-GR6X E TPMF 2024-GR6X F, TPMF 2024-GR6X Z, TPMF 2024-GR6X XA1, TPMF 2024-GR6X A1, TPMF 2024-GR6X XA2 TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E TPMF 2024-GR6X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X I STRA 2021-2X I, STRA 2021-2X H STRA 2021-2X H, STRA 2021-2X H
2.	35.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M1 TPMT 2021-R1 M1, TPMT 2021-R1 M2 TPMT 2021-R1 M2, TPMT 2021-R1 M2 TPMT 2021-R1 B3, TPMT 2021-R1 B4 TPMT 2021-R1 B1, TPMT 2021-R1 B2 TPMT 2021-R1 B1, TPMT 2021-R1 B3 TPMT 2021-R1 B4, TPMT 2021-R1 B2 TPMT 2021-R1 B2, TPMT 2021-R1 B1 TPMT 2021-R1 B3, TPMT 2021-R1 B4 TPMT 2021-R1 M1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: WAMU 2005-AR19 B2
2.	35.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 XS, MCMLT 2015-1 XS MCMLT 2015-2 XS, MCMLT 2015-1 XS MCMLT 2015-2 XS, MCMLT 2015-1 XS
2.	35.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B1, NRZT 2019-RPL2 B2

PART	#	ENDNOTE
2.	35.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R TPMF 2019-GR4X ZR, TPMF 2019-GR4X ZR, TPMF 2019-GR4X ZR TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2, TPMF 2019-GR5A Z2 TPMF 2019-GR5A Z2, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4A ZR, TPMF 2019-GR4A ZR, TPMF 2024-GR6X Z, TPMF 2024-GR6X XA1, TPMF 2024-GR6X B TPMF 2024-GR6X C, TPMF 2024-GR6X XA2, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F TPMF 2024-GR6X A1, TPMF 2024-GR6X XA1, TPMF 2024-GR6X A1 TPMF 2024-GR6X Z, TPMF 2024-GR6X B, TPMF 2024-GR6X C. TPMF 2024-GR6X D, TPMF 2024-GR6X XA2, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X Z TPMF 2024-GR6X XA1, TPMF 2024-GR6X A1, TPMF 2024-GR6X XA2 TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D TPMF 2024-GR6X E TPMF 2024-GR6X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.12	This Securitization Trust has issued the following securities that are owned by the Fund:STRA 2021-2X I, STRA 2021-2X H
2.	35.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M1 TPMT 2021-R1 M1, TPMT 2021-R1 M2 TPMT 2021-R1 M2, TPMT 2021-R1 M2 TPMT 2021-R1 B3, TPMT 2021-R1 B4 TPMT 2021-R1 B1, TPMT 2021-R1 B2 TPMT 2021-R1 B1, TPMT 2021-R1 B3 TPMT 2021-R1 B4, TPMT 2021-R1 B2 TPMT 2021-R1 B2, TPMT 2021-R1 B1 TPMT 2021-R1 B3, TPMT 2021-R1 B4 . These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.14	TPAT 2018-SL1 A, TPAT 2018-SL1 A TPAT 2018-SL1 A, TPAT 2018-SL1 D1 TPAT 2018-SL1 D2, TPAT 2018-SL1 D3 TPAT 2018-SL1 R, TPAT 2018-SL1 B TPAT 2018-SL1 C, TPAT 2018-SL1 D1 TPAT 2018-SL1 B, TPAT 2018-SL1 C TPAT 2018-SL1 D2, TPAT 2018-SL1 D3 TPAT 2018-SL1 R, TPAT 2018-SL1 D1 TPAT 2018-SL1 D2, TPAT 2018-SL1 D3 TPAT 2018-SL1 R, TPAT 2018-SL1 B TPAT 2018-SL1 C
2.	35.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D TPAT 2021-SL1 E, TPAT 2021-SL1 G TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A2 TPAT 2021-SL1 F, TPAT 2021-SL1 A1 TPAT 2021-SL1 B, TPAT 2021-SL1 F TPAT 2021-SL1 G, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1 TPAT 2021-SL1 B, TPAT 2021-SL1 A2 TPAT 2021-SL1 C, TPAT 2021-SL1 D TPAT 2021-SL1 E, TPAT 2021-SL1 XA TPAT 2021-SL1 C, TPAT 2021-SL1 D TPAT 2021-SL1 E, TPAT 2021-SL1 F TPAT 2021-SL1 G, TPAT 2021-SL1 XA TPAT 2021-SL1 CERT, TPAT 2021-SL1 B, TPAT 2021-SL1 A2, TPAT 2021-SL1 A1
2.	35.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A3

PART	#	ENDNOTE
2.	35.2.17	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	35.2.18	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	35.2.19	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	35.2.20	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	35.2.23	See item 1.2.54
2.	35.2.24	Escrow rights with respect to the following: CRM1 2024-OM6A REPO RESERVE, CRM1 2024-OM6A REPO RESERVE, CRM1 2024-OM6A REPO RESERVE, CRM1 2024-OM6A REPO RESERVE, CRM1 2024-OM6A REPO RESERVE, CRM1 2024-OM6A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.25	Escrow rights with respect to the following: CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7C REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.26	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve . These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	35.2.27	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria EuropeInvestments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	35.2.28	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus Global Residential Mortgage Opportunity Fund, L.P.
2.	35.2.29	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.30	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.31	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.32	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.33	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.34	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.35	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.36	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.37	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.38	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.39	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	35.2.40	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.41	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.42	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.43	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.44	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.45	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.46	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.47	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.48	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.49	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.50	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.51	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.52	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.53	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.54	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	35.2.55	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.56	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.57	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.58	Escrow rights with respect to the following: CDO P/R TP23B DEBT ADJ, TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	35.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: INDX 2005-AR25 2A22
2.	35.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: WAMU 2005-AR19 B2
2.	35.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 C, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 C
2.	35.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2016-1 XSIO, SCRT 2017-2 XSIO, SCRT 2017-1 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO SCRT 2016-1 BIO, SCRT 2017-1 BIO SCRT 2017-2 BIO, SCRT 2017-3 BIO SCRT 2016-1 XSIO, SCRT 2017-2 XSIO SCRT 2017-1 BIO SCRT 2017-2 BIO, SCRT 2017-3 BIO SCRT 2017-4 BIO, SCRT 2016-1 BIO SCRT 2017-2 XSIO
2.	35.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 XS, MCMLT 2015-1 XS
2.	35.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 XS2, TPHT 2021-HE1 X TPHT 2021-HE1 X, TPHT 2021-HE1 XS2 TPHT 2021-HE1 XS2, TPHT 2021-HE1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 X TPMT 2015-1 XS1, TPMT 2015-1 XS1 TPMT 2015-1 X, TPMT 2015-1 XS1 These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1 TPMT 2015-2 1XS1, TPMT 2015-2 2XS1 TPMT 2015-2 2XS1 TPMT 2015-2 1XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 XS1, TPMT 2015-3 X TPMT 2015-3 X, TPMT 2015-3 XS1 TPMT 2015-3 XS1, TPMT 2015-3 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1 TPMT 2015-4 X, TPMT 2015-4 XS1 TPMT 2015-4 X, TPMT 2015-4 XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1 TPMT 2015-5 X, TPMT 2015-5 XS1 TPMT 2015-5 X, TPMT 2015-5 XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 XS1, TPMT 2016-1 X TPMT 2016-1 XS2, TPMT 2016-1 X TPMT 2016-1 XS1, TPMT 2016-1 XS2 TPMT 2016-1 X, TPMT 2016-1 XS1 TPMT 2016-1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1 TPMT 2016-2 XS2, TPMT 2016-2 X TPMT 2016-2 XS2, TPMT 2016-2 XS1 TPMT 2016-2 X, TPMT 2016-2 XS1 TPMT 2016-2 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 XS1, TPMT 2016-3 X TPMT 2016-3 XS2, TPMT 2016-3 X TPMT 2016-3 XS2, TPMT 2016-3 XS1 TPMT 2016-3 X, TPMT 2016-3 XS1 TPMT 2016-3 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 XS1, TPMT 2016-4 XS2 TPMT 2016-4 XS3, TPMT 2016-4 X TPMT 2016-4 X, TPMT 2016-4 XS1 TPMT 2016-4 XS2, TPMT 2016-4 XS3 TPMT 2016-4 X, TPMT 2016-4 XS1 TPMT 2016-4 XS2, TPMT 2016-4 XS3. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2 TPMT 2016-5 XS3, TPMT 2016-5 X TPMT 2016-5 X, TPMT 2016-5 XS1 TPMT 2016-5 XS2, TPMT 2016-5 XS3 TPMT 2016-5 XS1, TPMT 2016-5 XS2 TPMT 2016-5 XS3, TPMT 2016-5 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1 TPMT 2017-1 XS2, TPMT 2017-1 X TPMT 2017-1 XS1, TPMT 2017-1 XS2 TPMT 2017-1 X, TPMT 2017-1 XS1 TPMT 2017-1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1 TPMT 2017-2 XS2, TPMT 2017-2 X TPMT 2017-2 XS1, TPMT 2017-2 XS2 TPMT 2017-2 X, TPMT 2017-2 XS1 TPMT 2017-2 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 XS1, TPMT 2017-3 XS2 TPMT 2017-3 X , TPMT 2017-3 X, TPMT 2017-3 XS1 TPMT 2017-3 XS2
2.	35.2.80	TPMT 2017-6 X, TPMT 2017-6 XS1 TPMT 2017-6 XS2, TPMT 2017-6 X TPMT 2017-6 XS1, TPMT 2017-6 XS2 TPMT 2017-6 X, TPMT 2017-6 XS1 TPMT 2017-6 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1 TPMT 2018-1 XS2, TPMT 2018-1 X TPMT 2018-1 XS1, TPMT 2018-1 XS2 TPMT 2018-1 X, TPMT 2018-1 XS1 TPMT 2018-1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2 TPMT 2018-2 XS2, TPMT 2018-2 XS1 TPMT 2018-2 XS1, TPMT 2018-2 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2 TPMT 2018-3 XS1, TPMT 2018-3 XS2 TPMT 2018-3 XS1, TPMT 2018-3 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1 TPMT 2018-4 XS2, TPMT 2018-4 X TPMT 2018-4 XS1, TPMT 2018-4 XS2 TPMT 2018-4 X, TPMT 2018-4 XS2 TPMT 2018-4 XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2 TPMT 2018-5 XS1, TPMT 2018-5 XS2 TPMT 2018-5 XS2, TPMT 2018-5 XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS2 TPMT 2018-6 XS1, TPMT 2018-6 X TPMT 2018-6 XS1, TPMT 2018-6 XS2 TPMT 2018-6 X, TPMT 2018-6 XS1 TPMT 2018-6 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1 TPMT 2019-1 XS1, TPMT 2019-1 XS2 TPMT 2019-1 XS1, TPMT 2019-1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2 TPMT 2019-2 XS1, TPMT 2019-2 XS2 TPMT 2019-2 XS1, TPMT 2019-2 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS1 TPMT 2019-3 XS1, TPMT 2019-3 XS2 TPMT 2019-3 M1X, TPMT 2019-3 M2X TPMT 2019-3 XS2, TPMT 2019-3 M1X TPMT 2019-3 M2X, TPMT 2019-3 XS2 TPMT 2019-3 M1X, TPMT 2019-3 M2X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS1 TPMT 2019-4 XS1, TPMT 2019-4 XS2 TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX, TPMT 2019-4 XS2, TPMT 2019-4 M2BX TPMT 2019-4 M1BX, TPMT 2019-4 B1BX, TPMT 2019-4 M2BX TPMT 2019-4 XS2, TPMT 2019-4 M1BX TPMT 2019-4 B1BX. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2 TPMT 2019-HY1 X, TPMT 2019-HY1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2, TPMT 2019-HY2 XS2, TPMT 2019-HY2 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2 TPMT 2019-HY3 X, TPMT 2019-HY3 XS2 TPMT 2019-HY3 X, TPMT 2019-HY3 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2, TPMT 2019-MH1 XS2 TPMT 2019-MH1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 XS1 TPMT 2020-1 XS1, TPMT 2020-1 A1X TPMT 2020-1 XS2, TPMT 2020-1 X TPMT 2020-1 X, TPMT 2020-1 A1X TPMT 2020-1 XS2, TPMT 2020-1 XS2 TPMT 2020-1 A1X, TPMT 2020-1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 XS1 TPMT 2020-2 XS1, TPMT 2020-2 M1AX TPMT 2020-2 A2AX, TPMT 2020-2 A2AX, TPMT 2020-2 XS2 TPMT 2020-2 A2AX, TPMT 2020-2 M1AX, TPMT 2020-2 M1AX TPMT 2020-2 X, TPMT 2020-2 XS2 TPMT 2020-2 A2BX, TPMT 2020-2 M1BX, TPMT 2020-2 X, TPMT 2020-2 A2BX, TPMT 2020-2 M1BX, TPMT 2020-2 XS2, TPMT 2020-2 A2BX TPMT 2020-2 M1BX, TPMT 2020-2 X These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 XS1 TPMT 2020-3 XS1, TPMT 2020-3 XS2 TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX, TPMT 2020-3 X, TPMT 2020-3 X TPMT 2020-3 XS2, TPMT 2020-3 A2AX TPMT 2020-3 M1AX, TPMT 2020-3 A2BX, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX TPMT 2020-3 X, TPMT 2020-3 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 XS1, TPMT 2020-4 XS1, TPMT 2020-4 XS2, TPMT 2020-4 X TPMT 2020-4 X, TPMT 2020-4 XS2, TPMT 2020-4 XS2 TPMT 2020-4 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.100	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2020-MH1 A1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX TPMT 2020-MH1 B1AX, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1 TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 X, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS3, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX TPMT 2020-MH1 B1AX, TPMT 2020-MH1 XS1, TPMT 2020-MH1 X, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS3 These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.101	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2021-1 XS1, TPMT 2021-1 XS1 TPMT 2021-1 XS1, TPMT 2021-1 XS2 TPMT 2021-1 X, TPMT 2021-1 X TPMT 2021-1 XS2, TPMT 2021-1 XS2 TPMT 2021-1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.102	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2021-R1 A2CX. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.103	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2, TPMT 2021-SJ1 X, TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2, TPMT 2021-SJ1 XS2, TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.104	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 X, TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2 TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3 TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.105	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2022-1 XS1, TPMT 2022-1 XS1 TPMT 2022-1 XS1, TPMT 2022-1 XS2 TPMT 2022-1 XS2, TPMT 2022-1 X TPMT 2022-1 X, TPMT 2022-1 XS2 TPMT 2022-1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.106	This Securitization Trust has issued the following securities that are owned by the Fund :TPMT 2022-2 XS1, TPMT 2022-2 XS1 TPMT 2022-2 XS1, TPMT 2022-2 XS2 TPMT 2022-2 XS2, TPMT 2022-2 XS2 TPMT 2022-2 X, TPMT 2022-2 X TPMT 2022-2 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XS1, TPMT 2022-3 XS1 TPMT 2022-3 XS2, TPMT 2022-3 XA, TPMT 2022-3 XS2, TPMT 2022-3 XS2, TPMT 2022-3 XA TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 X TPMT 2022-3 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 A1BX TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2, TPMT 2022-SJ1 X TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS2 TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2 TPMT 2022-SJ1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 XS2, TPMT 2024-3 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4, CHASE 2020-CL1 B, CHASE 2020-CL1 M5 CHASE 2020-CL1 M4, CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4
2.	35.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B2 CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 SA CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4
2.	35.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	35.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-3 M2, SCRT 2017-3 M2 , SCRT 2017-4 M SCRT 2017-4 M, SCRT 2017-4 M SCRT 2018-1 M, SCRT 2018-1 M SCRT 2018-1 M, SCRT 2019-2 M SCRT 2019-2 M, SCRT 2019-2 M SCRT 2019-3 M, SCRT 2019-3 M SCRT 2019-3 M, SCRT 2018-4 M SCRT 2018-4 M, SCRT 2018-4 M SCRT 2019-1 M, SCRT 2019-1 M SCRT 2019-1 M, SCRT 2018-3 M SCRT 2018-3 M, SCRT 2018-3 M SCRT 2016-1 M2, SCRT 2016-1 M2 SCRT 2016-1 M2, SCRT 2018-2 M SCRT 2018-2 M, SCRT 2018-2 M SCRT 2020-2 M, SCRT 2020-2 M SCRT 2020-2 M, SCRT 2020-3 M SCRT 2020-3 M, SCRT 2020-3 M SCRT 2019-4 M, SCRT 2019-4 M SCRT 2019-4 M, SCRT 2017-1 M2 SCRT 2017-1 M2, SCRT 2017-1 M2 SCRT 2020-1 M, SCRT 2020-1 M SCRT 2020-1 M, SCRT 2017-1 B SCRT 2017-2 B, SCRT 2017-3 B SCRT 2017-4 B, SCRT 2016-1 B SCRT 2019-3 BXS, SCRT 2019-4 BXS SCRT 2020-2 BXS, SCRT 2020-3 BXS SCRT 2018-2 BX, SCRT 2018-2 BBIO SCRT 2021-1 BXS, SCRT 2021-1 M SCRT 2018-1 BX, SCRT 2020-1 BXS SCRT 2019-2 BXS, SCRT 2021-2 M SCRT 2017-1 B, SCRT 2017-2 B SCRT 2017-3 B, SCRT 2017-4 B SCRT 2016-1 B, SCRT 2019-3 BXS SCRT 2019-4 BXS, SCRT 2020-2 BXS SCRT 2020-3 BXS, SCRT 2019-2 BXS SCRT 2018-2 BX, SCRT 2021-1 BXS, SCRT 2021-1 M SCRT 2018-1 BX, SCRT 2021-2 M SCRT 2020-1 BXS, SCRT 2017-1 B SCRT 2017-2 B, SCRT 2017-3 B SCRT 2017-4 B, SCRT 2016-1 B SCRT 2019-3 BXS, SCRT 2019-4 BXS SCRT 2020-1 BXS, SCRT 2020-2 BXS SCRT 2020-3 BXS, SCRT 2019-2 BXS SCRT 2018-2 BX, SCRT 2018-2 BBIO SCRT 2021-1 BXS, SCRT 2021-1 M SCRT 2018-1 BX, SCRT 2021-2 M

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2.	35.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-1 B3, MCMLT 2017-1 B3 MCMLT 2017-1 B3, MCMLT 2017-2 B3 MCMLT 2017-2 B3, MCMLT 2017-2 B3 MCMLT 2018-1 B2, MCMLT 2018-1 B2 MCMLT 2018-1 B2, MCMLT 2015-2 B4 MCMLT 2015-1 B4, MCMLT 2019-GS1 B1, MCMLT 2015-2 B4, MCMLT 2015-1 B4, MCMLT 2019-GS1 B1, MCMLT 2015-2 B4, MCMLT 2015-1 B4 MCMLT 2019-GS1 B1
2.	35.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B1, NRZT 2019-RPL3 B1 NRZT 2019-RPL3 B1, NRZT 2019-RPL2 B2, NRZT 2019-RPL2 B2, NRZT 2019-RPL2 B2, NRZT 2019-RPL3 B5 NRZT 2019-RPL3 B5, NRZT 2019-RPL3 B5
2.	35.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 VFN, TPMF 2021-H1 X TPMF 2021-H1 A1, TPMF 2021-H1 A2 TPMF 2021-H1 B, TPMF 2021-H1 C TPMF 2021-H1 B, TPMF 2021-H1 C TPMF 2021-H1 X, TPMF 2021-H1 A1 TPMF 2021-H1 A2, TPMF 2021-H1 VFN TPMF 2021-H1 A1, TPMF 2021-H1 A2 TPMF 2021-H1 VFN, TPMF 2021-H1 B TPMF 2021-H1 C, TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X A, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X B, TPMF 2018-A12X B, TPMF 2018-A12X C TPMF 2018-A12X C, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X D, TPMF 2018-A12X D TPMF 2018-A12X E, TPMF 2018-A12X E TPMF 2018-A12X E, TPMF 2018-A12X F TPMF 2018-A12X F, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R TPMF 2019-GR4X ZR, TPMF 2019-GR4X ZR, TPMF 2019-GR4X ZR TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2, TPMF 2019-GR5A Z2 TPMF 2019-GR5A Z2, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4A ZR, TPMF 2019-GR4A ZR, TPMF 2024-GR6X Z, TPMF 2024-GR6X XA1, TPMF 2024-GR6X B TPMF 2024-GR6X C, TPMF 2024-GR6X XA2, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X A1, TPMF 2024-GR6X XA1 TPMF 2024-GR6X A1, TPMF 2024-GR6X Z, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D TPMF 2024-GR6X XA2, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X Z, TPMF 2024-GR6X XA1 TPMF 2024-GR6X A1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A Z1, TPMF 2020-A14A Z1, TPMF 2020-A14A Z1, TPMF 2020-A14A XA, TPMF 2020-A14A XA TPMF 2020-A14A XA, TPMF 2020-A14A A, TPMF 2020-A14A A, TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A B, TPMF 2020-A14A B TPMF 2020-A14A C, TPMF 2020-A14A C, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A D TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A E, TPMF 2020-A14A E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 D, TPMF 2023-V3 E TPMF 2023-V3 F, TPMF 2023-V3 Z TPMF 2023-V3 XB, TPMF 2023-V3 A1 TPMF 2023-V3 B, TPMF 2023-V3 C TPMF 2023-V3 D, TPMF 2023-V3 E TPMF 2023-V3 F, TPMF 2023-V3 Z TPMF 2023-V3 XB, TPMF 2023-V3 A1 TPMF 2023-V3 B, TPMF 2023-V3 C TPMF 2023-V3 B, TPMF 2023-V3 C TPMF 2023-V3 D, TPMF 2023-V3 E TPMF 2023-V3 F, TPMF 2023-V3 Z TPMF 2023-V3 XB, TPMF 2023-V3 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X H
2.	35.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A2, TPHT 2021-HE1 B1 TPHT 2021-HE1 B2, TPHT 2021-HE1 B3 TPHT 2021-HE1 B4, TPHT 2021-HE1 B5 TPHT 2021-HE1 A1, TPHT 2021-HE1 M1 TPHT 2021-HE1 M2, TPHT 2021-HE1 B1 TPHT 2021-HE1 B2, TPHT 2021-HE1 B3 TPHT 2021-HE1 B4, TPHT 2021-HE1 B5 TPHT 2021-HE1 A1, TPHT 2021-HE1 A2 TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1 TPHT 2021-HE1 B2, TPHT 2021-HE1 B3 TPHT 2021-HE1 B4, TPHT 2021-HE1 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A Z, TPMF 2019-A13A Z TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A A1, TPMF 2019-A13A A1, TPMF 2019-A13A A1, TPMF 2019-A13A B TPMF 2019-A13A B, TPMF 2019-A13A B, TPMF 2019-A13A C TPMF 2019-A13A C, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A D, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A E TPMF 2019-A13A E, TPMF 2019-A13A A2, TPMF 2019-A13A A2, TPMF 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.125	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 M1 TPMT 2016-1 M1, TPMT 2016-1 B4 TPMT 2016-1 B3, TPMT 2016-1 B2 TPMT 2016-1 B1, TPMT 2016-1 M2 TPMT 2016-1 B4, TPMT 2016-1 B3 TPMT 2016-1 B2, TPMT 2016-1 B1 TPMT 2016-1 M2, TPMT 2016-1 B2 TPMT 2016-1 B1, TPMT 2016-1 M2 TPMT 2016-1 B4, TPMT 2016-1 B3. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.126	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 A1 TPMT 2016-2 A1, TPMT 2016-2 B3 TPMT 2016-2 B4, TPMT 2016-2 B2 TPMT 2016-2 B1, TPMT 2016-2 M2 TPMT 2016-2 M1, TPMT 2016-2 B3 TPMT 2016-2 B4, TPMT 2016-2 B2 TPMT 2016-2 B1, TPMT 2016-2 M2 TPMT 2016-2 M1, TPMT 2016-2 B2 TPMT 2016-2 B1, TPMT 2016-2 M2 TPMT 2016-2 M1, TPMT 2016-2 B3, TPMT 2016-2 B4. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.127	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B3, TPMT 2016-3 B4 TPMT 2016-3 B2, TPMT 2016-3 B1 TPMT 2016-3 M2, TPMT 2016-3 M1 TPMT 2016-3 B3, TPMT 2016-3 B4 TPMT 2016-3 B2, TPMT 2016-3 B1 TPMT 2016-3 M2, TPMT 2016-3 M1 TPMT 2016-3 B2, TPMT 2016-3 M1 TPMT 2016-3 B3, TPMT 2016-3 B4 TPMT 2016-3 B1, TPMT 2016-3 M2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.128	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 A2 TPMT 2016-4 A2, TPMT 2016-4 B5 TPMT 2016-4 B4, TPMT 2016-4 B3 TPMT 2016-4 B2, TPMT 2016-4 B1 TPMT 2016-4 M2, TPMT 2016-4 M1 TPMT 2016-4 B5, TPMT 2016-4 B4 TPMT 2016-4 B3, TPMT 2016-4 B2 TPMT 2016-4 B1, TPMT 2016-4 M2 TPMT 2016-4 M1, TPMT 2016-4 B4 TPMT 2016-4 B3, TPMT 2016-4 B2 TPMT 2016-4 B1, TPMT 2016-4 M2 TPMT 2016-4 M1, TPMT 2016-4 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.129	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-R1 B, TPMT 2016-5 B5 TPMT 2016-5 B4, TPMT 2016-5 B3 TPMT 2016-5 B2, TPMT 2016-5 B1 TPMT 2016-5 M2, TPMT 2016-5 M1 TPMT 2016-5 A2, TPMT 2016-R1 B TPMT 2016-5 B5, TPMT 2016-5 B4 TPMT 2016-5 B3, TPMT 2016-5 B2 TPMT 2016-5 B1, TPMT 2016-5 M2 TPMT 2016-5 M1, TPMT 2016-5 A2 TPMT 2016-5 B4, TPMT 2016-5 B3 TPMT 2016-5 B2, TPMT 2016-5 B1 TPMT 2016-5 M2, TPMT 2016-5 M1 TPMT 2016-5 A2, TPMT 2016-R1 B TPMT 2016-5 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.130	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A1 TPMT 2017-1 A1, TPMT 2017-1 B3 TPMT 2017-1 B4, TPMT 2017-1 B5 TPMT 2017-1 B2, TPMT 2017-1 B1 TPMT 2017-1 M2, TPMT 2017-1 M1 TPMT 2017-1 A2, TPMT 2017-1 B3 TPMT 2017-1 B4, TPMT 2017-1 B5 TPMT 2017-1 M2, TPMT 2017-1 M1 TPMT 2017-1 A2, TPMT 2017-1 B2 TPMT 2017-1 B1, TPMT 2017-1 B4 TPMT 2017-1 B3, TPMT 2017-1 B5 TPMT 2017-1 B2, TPMT 2017-1 B1 TPMT 2017-1 M2, TPMT 2017-1 M1 TPMT 2017-1 A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.131	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B5, TPMT 2017-2 B3 TPMT 2017-2 B4, TPMT 2017-2 B2 TPMT 2017-2 B1, TPMT 2017-2 M2 TPMT 2017-2 M1, TPMT 2017-2 A2 TPMT 2017-2 B5, TPMT 2017-2 B3 TPMT 2017-2 B4, TPMT 2017-2 B2 TPMT 2017-2 B1, TPMT 2017-2 M2 TPMT 2017-2 M1, TPMT 2017-2 A2 TPMT 2017-2 B4, TPMT 2017-2 B2 TPMT 2017-2 B1, TPMT 2017-2 M2 TPMT 2017-2 M1, TPMT 2017-2 A2 TPMT 2017-2 B3, TPMT 2017-2 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.132	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B5, TPMT 2017-3 B3 TPMT 2017-3 B4, TPMT 2017-3 B2 TPMT 2017-3 B1, TPMT 2017-3 M2 TPMT 2017-3 M1, TPMT 2017-3 A2 TPMT 2017-3 A1, TPMT 2017-3 B5 TPMT 2017-3 B3, TPMT 2017-3 B4 TPMT 2017-3 B2, TPMT 2017-3 B1 TPMT 2017-3 M2, TPMT 2017-3 M1 TPMT 2017-3 A2, TPMT 2017-3 A1 TPMT 2017-3 B4, TPMT 2017-3 B2 TPMT 2017-3 B1, TPMT 2017-3 M2 TPMT 2017-3 M1, TPMT 2017-3 A2 TPMT 2017-3 A1, TPMT 2017-3 B3 TPMT 2017-3 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.133	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B3, TPMT 2017-4 B4 TPMT 2017-4 B5, TPMT 2017-4 X TPMT 2017-4 B2, TPMT 2017-4 XS1 TPMT 2017-4 XS2, TPMT 2017-4 B1 TPMT 2017-4 M2, TPMT 2017-4 M1 TPMT 2017-4 A2, TPMT 2017-4 A1 TPMT 2017-4 B3, TPMT 2017-4 B4 TPMT 2017-4 B5, TPMT 2017-4 X TPMT 2017-4 XS1, TPMT 2017-4 XS2 TPMT 2017-4 B2, TPMT 2017-4 B1 TPMT 2017-4 M2, TPMT 2017-4 M1 TPMT 2017-4 A2, TPMT 2017-4 A1 TPMT 2017-4 B2, TPMT 2017-4 B1 TPMT 2017-4 M2, TPMT 2017-4 M1 TPMT 2017-4 A2, TPMT 2017-4 B3 TPMT 2017-4 B4, TPMT 2017-4 B5 TPMT 2017-4 X, TPMT 2017-4 XS1 TPMT 2017-4 XS2, TPMT 2017-4 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.134	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B4, TPMT 2017-5 B5 TPMT 2017-5 XS1, TPMT 2017-5 XS2 TPMT 2017-5 B3, TPMT 2017-5 B2 TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2 TPMT 2017-5 A1, TPMT 2017-5 B4 TPMT 2017-5 B5, TPMT 2017-5 XS1 TPMT 2017-5 XS2, TPMT 2017-5 B3 TPMT 2017-5 B2, TPMT 2017-5 B1 TPMT 2017-5 M2, TPMT 2017-5 M1 TPMT 2017-5 A2, TPMT 2017-5 A1 TPMT 2017-5 XS1, TPMT 2017-5 XS2 TPMT 2017-5 B3, TPMT 2017-5 B2 TPMT 2017-5 B1, TPMT 2017-5 M2 TPMT 2017-5 M1, TPMT 2017-5 A2 TPMT 2017-5 A1, TPMT 2017-5 B4 TPMT 2017-5 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.135	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B4 TPMT 2017-6 B5, TPMT 2017-6 B2 TPMT 2017-6 B1, TPMT 2017-6 M2 TPMT 2017-6 M1, TPMT 2017-6 A2 TPMT 2017-6 A1, TPMT 2017-6 B3 TPMT 2017-6 B4, TPMT 2017-6 B5 TPMT 2017-6 B2, TPMT 2017-6 B1 TPMT 2017-6 M2, TPMT 2017-6 M1 TPMT 2017-6 A2, TPMT 2017-6 A1 TPMT 2017-6 B2, TPMT 2017-6 B1 TPMT 2017-6 M2, TPMT 2017-6 M1 TPMT 2017-6 B3, TPMT 2017-6 B4 TPMT 2017-6 B5, TPMT 2017-6 A2 TPMT 2017-6 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.136	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4 TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3 TPMT 2017-FRE2 M4. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.137	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B3, TPMT 2018-1 B4 TPMT 2018-1 B5, TPMT 2018-1 B2 TPMT 2018-1 B1, TPMT 2018-1 M2 TPMT 2018-1 M1, TPMT 2018-1 A2 TPMT 2018-1 A1, TPMT 2018-1 B3 TPMT 2018-1 B4, TPMT 2018-1 B5 TPMT 2018-1 B2, TPMT 2018-1 B1 TPMT 2018-1 M2, TPMT 2018-1 M1 TPMT 2018-1 A2, TPMT 2018-1 A1 TPMT 2018-1 B2, TPMT 2018-1 B1 TPMT 2018-1 M2, TPMT 2018-1 M1 TPMT 2018-1 B3, TPMT 2018-1 B4 TPMT 2018-1 B5, TPMT 2018-1 A2 TPMT 2018-1 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.138	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B3, TPMT 2018-2 B4 TPMT 2018-2 B5, TPMT 2018-2 B2 TPMT 2018-2 B1, TPMT 2018-2 M2 TPMT 2018-2 M1, TPMT 2018-2 A2 TPMT 2018-2 A1, TPMT 2018-2 B2 TPMT 2018-2 B3, TPMT 2018-2 B4 TPMT 2018-2 B5, TPMT 2018-2 B1 TPMT 2018-2 M2, TPMT 2018-2 M1 TPMT 2018-2 A2, TPMT 2018-2 A1 TPMT 2018-2 B1, TPMT 2018-2 M2 TPMT 2018-2 B2, TPMT 2018-2 B3 TPMT 2018-2 B4, TPMT 2018-2 B5 TPMT 2018-2 M1, TPMT 2018-2 A2 TPMT 2018-2 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.139	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B1, TPMT 2018-3 B2 TPMT 2018-3 B3, TPMT 2018-3 B5 TPMT 2018-3 A1, TPMT 2018-3 B4 TPMT 2018-3 M2, TPMT 2018-3 M1 TPMT 2018-3 A2, TPMT 2018-3 B1 TPMT 2018-3 B2, TPMT 2018-3 B3 TPMT 2018-3 B5, TPMT 2018-3 A1 TPMT 2018-3 B4, TPMT 2018-3 M2 TPMT 2018-3 M1, TPMT 2018-3 A2 TPMT 2018-3 B4, TPMT 2018-3 M2 TPMT 2018-3 B1, TPMT 2018-3 B2 TPMT 2018-3 B3, TPMT 2018-3 B5 TPMT 2018-3 M1, TPMT 2018-3 A2 TPMT 2018-3 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.140	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B3, TPMT 2018-4 B4 TPMT 2018-4 B5, TPMT 2018-4 A1 TPMT 2018-4 B2, TPMT 2018-4 B1 TPMT 2018-4 M2, TPMT 2018-4 M1 TPMT 2018-4 A2, TPMT 2018-4 B3 TPMT 2018-4 B4, TPMT 2018-4 B5 TPMT 2018-4 A1, TPMT 2018-4 B2 TPMT 2018-4 B1, TPMT 2018-4 M2 TPMT 2018-4 M1, TPMT 2018-4 A2 TPMT 2018-4 B2, TPMT 2018-4 B1 TPMT 2018-4 M2, TPMT 2018-4 M1 TPMT 2018-4 A2, TPMT 2018-4 B3 TPMT 2018-4 B4, TPMT 2018-4 B5 TPMT 2018-4 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.141	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B2, TPMT 2018-5 B3 TPMT 2018-5 B4, TPMT 2018-5 B5 TPMT 2018-5 B1, TPMT 2018-5 M2 TPMT 2018-5 M1, TPMT 2018-5 A2 TPMT 2018-5 A1, TPMT 2018-5 B1 TPMT 2018-5 B2, TPMT 2018-5 B3 TPMT 2018-5 B4, TPMT 2018-5 B5 TPMT 2018-5 M2, TPMT 2018-5 M1 TPMT 2018-5 A2, TPMT 2018-5 A1 TPMT 2018-5 M2, TPMT 2018-5 M1 TPMT 2018-5 A2, TPMT 2018-5 B1 TPMT 2018-5 B2, TPMT 2018-5 B3 TPMT 2018-5 B4, TPMT 2018-5 B5 TPMT 2018-5 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B1, TPMT 2018-6 B2 TPMT 2018-6 B3, TPMT 2018-6 B4 TPMT 2018-6 B5, TPMT 2018-6 A1B TPMT 2018-6 M2, TPMT 2018-6 M1 TPMT 2018-6 A2, TPMT 2018-6 A1A TPMT 2018-6 B1, TPMT 2018-6 B2 TPMT 2018-6 B3, TPMT 2018-6 B4 TPMT 2018-6 B5, TPMT 2018-6 A1B TPMT 2018-6 A1A, TPMT 2018-6 M2 TPMT 2018-6 M1, TPMT 2018-6 A2 TPMT 2018-6 M2, TPMT 2018-6 B1 TPMT 2018-6 B2, TPMT 2018-6 B3 TPMT 2018-6 B4, TPMT 2018-6 B5 TPMT 2018-6 M1, TPMT 2018-6 A2 TPMT 2018-6 A1B, TPMT 2018-6 A1A. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.143	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B1, TPMT 2019-1 B2 TPMT 2019-1 B3, TPMT 2019-1 B4 TPMT 2019-1 B5, TPMT 2019-1 A1 TPMT 2019-1 M2, TPMT 2019-1 M1 TPMT 2019-1 A2, TPMT 2019-1 B1 TPMT 2019-1 B2, TPMT 2019-1 B3 TPMT 2019-1 B4, TPMT 2019-1 B5 TPMT 2019-1 A1, TPMT 2019-1 M2 TPMT 2019-1 M1, TPMT 2019-1 A2 TPMT 2019-1 M2, TPMT 2019-1 M1 TPMT 2019-1 A2, TPMT 2019-1 B1 TPMT 2019-1 B2, TPMT 2019-1 B3 TPMT 2019-1 B4, TPMT 2019-1 B5 TPMT 2019-1 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.144	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B1, TPMT 2019-2 B2 TPMT 2019-2 B3, TPMT 2019-2 B4 TPMT 2019-2 B5, TPMT 2019-2 A1 TPMT 2019-2 M2, TPMT 2019-2 M1 TPMT 2019-2 A2, TPMT 2019-2 B1 TPMT 2019-2 B2, TPMT 2019-2 B3 TPMT 2019-2 B4, TPMT 2019-2 B5 TPMT 2019-2 A1, TPMT 2019-2 M2 TPMT 2019-2 M1, TPMT 2019-2 A2 TPMT 2019-2 M2, TPMT 2019-2 B1 TPMT 2019-2 B2, TPMT 2019-2 B3 TPMT 2019-2 B4, TPMT 2019-2 B5 TPMT 2019-2 M1, TPMT 2019-2 A2 TPMT 2019-2 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.145	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B1, TPMT 2019-3 B2 TPMT 2019-3 B3, TPMT 2019-3 B4 TPMT 2019-3 B5, TPMT 2019-3 A1 TPMT 2019-3 M2, TPMT 2019-3 M1 TPMT 2019-3 A2, TPMT 2019-3 B1 TPMT 2019-3 B2, TPMT 2019-3 B3 TPMT 2019-3 B4, TPMT 2019-3 B5 TPMT 2019-3 A1, TPMT 2019-3 M2 TPMT 2019-3 M1, TPMT 2019-3 A2 TPMT 2019-3 M2, TPMT 2019-3 B1 TPMT 2019-3 B2, TPMT 2019-3 B3 TPMT 2019-3 B4, TPMT 2019-3 B5 TPMT 2019-3 A1, TPMT 2019-3 M1 TPMT 2019-3 A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.146	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B1, TPMT 2019-4 B2 TPMT 2019-4 B5, TPMT 2019-4 XA TPMT 2019-4 B3, TPMT 2019-4 B4 TPMT 2019-4 A1, TPMT 2019-4 M2AX TPMT 2019-4 M2, TPMT 2019-4 M1 TPMT 2019-4 A2, TPMT 2019-4 B1 TPMT 2019-4 B2, TPMT 2019-4 B5 TPMT 2019-4 XA, TPMT 2019-4 B3 TPMT 2019-4 B4, TPMT 2019-4 M1 TPMT 2019-4 A2, TPMT 2019-4 A1 TPMT 2019-4 M2AX, TPMT 2019-4 M2 TPMT 2019-4 B5, TPMT 2019-4 B4 TPMT 2019-4 M2AX, TPMT 2019-4 B1 TPMT 2019-4 B2, TPMT 2019-4 XA TPMT 2019-4 B3, TPMT 2019-4 M2 TPMT 2019-4 M1, TPMT 2019-4 A2 TPMT 2019-4 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.147	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1 TPMT 2019-HY1 A2, TPMT 2019-HY1 A1, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3 TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2 TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4 TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1 TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2 TPMT 2019-HY1 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.148	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4 TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1 TPMT 2019-HY2 A2, TPMT 2019-HY2 A1, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1 TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2 TPMT 2019-HY2 B1, TPMT 2019-HY2 A2, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.149	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B4, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3 TPMT 2019-HY3 B3, TPMT 2019-HY3 A1A, TPMT 2019-HY3 B5 TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2 TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B TPMT 2019-HY3 A1A, TPMT 2019-HY3 B5, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2 TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4 TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1 TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 M2 TPMT 2019-HY3 M1, TPMT 2019-HY3 A1A. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	35.2.150	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 A2, TPMT 2019-MH1 A2 TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5 TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B1 TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M2 TPMT 2019-MH1 M1, TPMT 2019-MH1 B5, TPMT 2019-MH1 M2 TPMT 2019-MH1 M1, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2 TPMT 2019-MH1 B3, TPMT 2019-MH1 B4. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.151	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 B5, TPMT 2020-1 XA TPMT 2020-1 B3, TPMT 2020-1 B4 TPMT 2020-1 B2, TPMT 2020-1 A1 TPMT 2020-1 B1, TPMT 2020-1 A2B TPMT 2020-1 A2A, TPMT 2020-1 M2 TPMT 2020-1 M1, TPMT 2020-1 B5 TPMT 2020-1 XA, TPMT 2020-1 B3 TPMT 2020-1 B4, TPMT 2020-1 B2 TPMT 2020-1 A1, TPMT 2020-1 B1 TPMT 2020-1 A2B, TPMT 2020-1 A2A TPMT 2020-1 M2, TPMT 2020-1 M1 TPMT 2020-1 B1, TPMT 2020-1 A2B TPMT 2020-1 M2, TPMT 2020-1 M1 TPMT 2020-1 B5, TPMT 2020-1 XA TPMT 2020-1 B3, TPMT 2020-1 B4 TPMT 2020-1 B2, TPMT 2020-1 A2A TPMT 2020-1 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.152	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 B1 TPMT 2020-2 B2, TPMT 2020-2 B3 TPMT 2020-2 B4, TPMT 2020-2 B5 TPMT 2020-2 XA, TPMT 2020-2 M2 TPMT 2020-2 M1, TPMT 2020-2 A2 TPMT 2020-2 A1B, TPMT 2020-2 A1A TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4 TPMT 2020-2 B5, TPMT 2020-2 XA TPMT 2020-2 M2, TPMT 2020-2 M1 TPMT 2020-2 A2, TPMT 2020-2 A1B TPMT 2020-2 B1, TPMT 2020-2 B2 TPMT 2020-2 B3, TPMT 2020-2 B4 TPMT 2020-2 B5, TPMT 2020-2 M2 TPMT 2020-2 M1, TPMT 2020-2 A2 TPMT 2020-2 A1B, TPMT 2020-2 XA TPMT 2020-2 A1A. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.153	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B3, TPMT 2020-3 B4 TPMT 2020-3 B5, TPMT 2020-3 XA TPMT 2020-3 A1, TPMT 2020-3 B2 TPMT 2020-3 B1, TPMT 2020-3 M2 TPMT 2020-3 M1, TPMT 2020-3 A2 TPMT 2020-3 B3, TPMT 2020-3 B4 TPMT 2020-3 B5, TPMT 2020-3 XA TPMT 2020-3 A1, TPMT 2020-3 B2 TPMT 2020-3 B1, TPMT 2020-3 M2 TPMT 2020-3 M1, TPMT 2020-3 A2 TPMT 2020-3 B1, TPMT 2020-3 M2 TPMT 2020-3 M1, TPMT 2020-3 B2 TPMT 2020-3 B3, TPMT 2020-3 B4 TPMT 2020-3 B5, TPMT 2020-3 XA TPMT 2020-3 A1, TPMT 2020-3 A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.154	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B3, TPMT 2020-4 B2 TPMT 2020-4 B4, TPMT 2020-4 B5 TPMT 2020-4 XA, TPMT 2020-4 A1 TPMT 2020-4 A2, TPMT 2020-4 M1 TPMT 2020-4 M2, TPMT 2020-4 B1 TPMT 2020-4 B3, TPMT 2020-4 B4 TPMT 2020-4 B2, TPMT 2020-4 B5 TPMT 2020-4 XA, TPMT 2020-4 A1 TPMT 2020-4 A2, TPMT 2020-4 M1 TPMT 2020-4 M2, TPMT 2020-4 B1 TPMT 2020-4 A1, TPMT 2020-4 A2 TPMT 2020-4 M1, TPMT 2020-4 M2 TPMT 2020-4 B1, TPMT 2020-4 B2 TPMT 2020-4 B3, TPMT 2020-4 B4 TPMT 2020-4 B5, TPMT 2020-4 XA. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	35.2.155	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M1, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A TPMT 2020-MH1 A1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A TPMT 2020-MH1 B2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B3 TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 M2A TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3 TPMT 2020-MH1 XB, TPMT 2020-MH1 A1A. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.156	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2 TPMT 2021-1 B3, TPMT 2021-1 B4 TPMT 2021-1 B5, TPMT 2021-1 XA TPMT 2021-1 M1, TPMT 2021-1 M2 TPMT 2021-1 A1, TPMT 2021-1 A2 TPMT 2021-1 B1, TPMT 2021-1 B2 TPMT 2021-1 B3, TPMT 2021-1 B4 TPMT 2021-1 B5, TPMT 2021-1 XA TPMT 2021-1 M1, TPMT 2021-1 M2 TPMT 2021-1 A1, TPMT 2021-1 A2 TPMT 2021-1 XA, TPMT 2021-1 M1 TPMT 2021-1 M2, TPMT 2021-1 A1 TPMT 2021-1 A2, TPMT 2021-1 B1 TPMT 2021-1 B2, TPMT 2021-1 B3 TPMT 2021-1 B4, TPMT 2021-1 B5. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.157	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M1 TPMT 2021-R1 M1, TPMT 2021-R1 M2 TPMT 2021-R1 M2, TPMT 2021-R1 M2 TPMT 2021-R1 B3, TPMT 2021-R1 B4 TPMT 2021-R1 B1, TPMT 2021-R1 B2 TPMT 2021-R1 B1, TPMT 2021-R1 B3 TPMT 2021-R1 B4, TPMT 2021-R1 B2 TPMT 2021-R1 B2, TPMT 2021-R1 B1 TPMT 2021-R1 B3 TPMT 2021-R1 B4. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.158	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1 TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3 TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5 TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1 TPMT 2021-SJ1 A1, TPMT 2021-SJ1 M2 TPMT 2021-SJ1 B1, TPMT 2021-SJ1 A1 TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3 TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5 TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1 TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3 TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5 TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1 TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1 TPMT 2021-SJ1 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.159	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1 TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2 TPMT 2021-SJ2 M1, TPMT 2021-SJ2 B2 TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4 TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1 TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4 TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2 TPMT 2021-SJ2 M1, TPMT 2021-SJ2 B2 TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2 TPMT 2021-SJ2 M1, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 M2 TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2 TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	35.2.160	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M1, TPMT 2022-1 M2 TPMT 2022-1 M2, TPMT 2022-1 M2 TPMT 2022-1 XA, TPMT 2022-1 XA TPMT 2022-1 A2, TPMT 2022-1 M1 TPMT 2022-1 B1, TPMT 2022-1 B2 TPMT 2022-1 B3, TPMT 2022-1 B4 TPMT 2022-1 B5, TPMT 2022-1 A1 TPMT 2022-1 B1, TPMT 2022-1 B2 TPMT 2022-1 B3, TPMT 2022-1 B4 TPMT 2022-1 B5, TPMT 2022-1 A1 TPMT 2022-1 A2, TPMT 2022-1 B1 TPMT 2022-1 B2, TPMT 2022-1 B3 TPMT 2022-1 B4, TPMT 2022-1 B5 TPMT 2022-1 XA, TPMT 2022-1 A1 TPMT 2022-1 A2, TPMT 2022-1 M1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.161	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 B3, TPMT 2022-2 B3 TPMT 2022-2 B4, TPMT 2022-2 B5 TPMT 2022-2 B5, TPMT 2022-2 A2 TPMT 2022-2 A2, TPMT 2022-2 M1 TPMT 2022-2 M2, TPMT 2022-2 M2 TPMT 2022-2 M2, TPMT 2022-2 B1 TPMT 2022-2 B2, TPMT 2022-2 B2 TPMT 2022-2 B3, TPMT 2022-2 B4 TPMT 2022-2 B4, TPMT 2022-2 XA TPMT 2022-2 XA, TPMT 2022-2 XA TPMT 2022-2 A2, TPMT 2022-2 M1 TPMT 2022-2 M1, TPMT 2022-2 A1 TPMT 2022-2 B1, TPMT 2022-2 A1 TPMT 2022-2 B1, TPMT 2022-2 B2 TPMT 2022-2 B5, TPMT 2022-2 A1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.162	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 M1, TPMT 2022-3 M1 TPMT 2022-3 B1, TPMT 2022-3 B1 TPMT 2022-3 B2, TPMT 2022-3 B3 TPMT 2022-3 B4, TPMT 2022-3 M2 TPMT 2022-3 M2, TPMT 2022-3 M2 TPMT 2022-3 A2, TPMT 2022-3 A2 TPMT 2022-3 M1, TPMT 2022-3 B1 TPMT 2022-3 B2, TPMT 2022-3 B2 TPMT 2022-3 B3, TPMT 2022-3 B3 TPMT 2022-3 B4, TPMT 2022-3 B4 TPMT 2022-3 B5, TPMT 2022-3 A1 TPMT 2022-3 B5, TPMT 2022-3 A1 TPMT 2022-3 B5, TPMT 2022-3 A1 TPMT 2022-3 A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.163	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2 TPMT 2022-EBO1 M3, TPMT 2022-EBO1 M3, TPMT 2022-EBO1 M3. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.164	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2 TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4 TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2 TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2 TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B1 TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3 TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5 TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1 TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B1 TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	35.2.165	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B1, TPMT 2023-1 B1 TPMT 2023-1 B2, TPMT 2023-1 B3 TPMT 2023-1 B3, TPMT 2023-1 B4 TPMT 2023-1 B4, TPMT 2023-1 M1 TPMT 2023-1 M2, TPMT 2023-1 M2 TPMT 2023-1 M2, TPMT 2023-1 A2 TPMT 2023-1 B1, TPMT 2023-1 B2 TPMT 2023-1 B3, TPMT 2023-1 B4 TPMT 2023-1 M1, TPMT 2023-1 B2 TPMT 2023-1 B5, TPMT 2023-1 B5 TPMT 2023-1 B5, TPMT 2023-1 XA TPMT 2023-1 XA, TPMT 2023-1 XA TPMT 2023-1 A1, TPMT 2023-1 A1 TPMT 2023-1 A2, TPMT 2023-1 A1 TPMT 2023-1 A2, TPMT 2023-1 M1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.166	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	35.2.169	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.170	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.171	These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.172	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	35.2.173	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	35.2.174	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	35.2.175	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	35.2.176	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States..

PART	#	ENDNOTE
2.	35.2.177	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.178	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.179	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.180	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	35.2.181	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.182	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.183	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.184	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.185	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	35.2.186	See item 7.2.32
2.	35.2.187	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts
2.	35.2.188	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	35.2.189	See item 1.2.43.
2.	35.2.190	This entity indirectly owns multiple portfolios of single family rental RE assets and related total return swaps with respect to such assets, as well as securitization notes arising from the securitization of such assets. These assets are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	35.2.191	T 4 3/8 07/15/27, T 4 3/8 07/15/27 T 4 3/8 07/15/27, T 3 7/8 08/15/34 T 3 7/8 08/15/34, T 3 7/8 08/15/34

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2.	35.2.192	B 01/02/24, B 01/02/24 B 01/02/24, B 01/16/24, B 01/16/24, B 01/16/24 B 01/23/24, B 01/23/24, B 01/23/24, B 01/30/24, B 01/30/24, B 01/30/24 B 02/06/24, B 02/06/24, B 02/06/24, B 02/13/24, B 02/13/24, B 02/13/24 B 02/20/24, B 02/20/24, B 02/20/24, B 02/27/24, B 02/27/24, B 02/27/24 B 03/05/24, B 03/05/24, B 03/05/24, B 03/12/24, B 03/12/24, B 03/12/24, B 03/12/24 B 03/19/24, B 03/19/24, B 03/19/24, B 03/26/24, B 03/26/24, B 03/26/24 B 04/02/24, B 04/02/24, B 04/02/24, B 04/09/24, B 04/09/24, B 04/09/24 B 04/23/24, B 04/23/24, B 04/23/24, B 04/30/24, B 04/30/24, B 04/30/24, B 04/30/24 B 05/07/24, B 05/07/24, B 05/07/24, B 05/14/24, B 05/14/24, B 05/14/24 B 05/21/24, B 05/21/24, B 05/21/24, B 05/21/24, B 06/11/24, B 06/11/24, B 06/11/24 B 06/18/24, B 06/18/24, B 06/18/24, B 07/02/24, B 07/02/24, B 07/02/24 B 07/09/24, B 07/09/24, B 07/09/24, B 08/01/24, B 08/01/24, B 08/01/24 B 07/30/24, B 07/30/24, B 07/30/24, B 08/06/24, B 08/06/24, B 08/06/24
2.	35.2.193	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	36	The filer owns this General Partner entity.
2.	36.1	See lines 36.2.1 through 36.2.141 for the Fund holding on which this interest is based
2.	36.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	36.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1, TPAT 2018-SL1 R, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3
2.	36.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A3
2.	36.2.8	See item 1.2.54.
2.	36.2.9	Escrow rights with respect to the following: CRM1 F2024-OM6A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.10	Escrow rights with respect to the following: CRM1 2024-OM7B REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.11	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	36.2.12	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe.Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	36.2.13	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.14	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.15	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.16	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.17	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.18	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.19	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.20	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.21	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.22	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.23	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.24	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.25	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	36.2.26	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.27	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.28	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.29	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.30	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.31	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.32	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.33	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.34	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.35	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.36	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.37	Escrow rights with respect to the following: TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.38	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.39	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	36.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C

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2.	36.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-2 XSIO, SCRT 2016-1 XSIO
2.	36.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 XS, MCMLT 2015-1 XS
2.	36.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	36.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	36.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS2, TPMT 2016-1 XS1
2.	36.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS2, TPMT 2016-2 XS1
2.	36.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS2, TPMT 2016-3 XS1
2.	36.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS2, TPMT 2016-4 XS1, TPMT 2016-4 XS3
2.	36.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS2, TPMT 2016-5 XS1, TPMT 2016-5 XS3
2.	36.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS2, TPMT 2017-1 XS1
2.	36.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS2, TPMT 2017-2 XS1
2.	36.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS2, TPMT 2017-3 XS1
2.	36.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 XS1, TPMT 2017-6 XS2, TPMT 2017-6 X
2.	36.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS

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2.	36.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1
2.	36.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	36.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	36.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	36.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	36.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	36.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	36.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2
2.	36.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, TPMT 2019-3 M2X
2.	36.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX
2.	36.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2
2.	36.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	36.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	36.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	36.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2

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2.	36.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2
2.	36.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX
2.	36.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2
2.	36.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1
2.	36.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	36.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	36.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2
2.	36.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 XS2, TPMT 2022-3 X
2.	36.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	36.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	36.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M5, CHASE 2020-CL1 M4
2.	36.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	36.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2019-4 M, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-3 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2018-1 BX, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2021-1 M
2.	36.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 B4, MCMLT 2015-1 B4

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2.	36.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 X, TPMF 2021-H1 A2, TPMF 2021-H1 A1, TPMF 2021-H1 VFN. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	36.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1
2.	36.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	36.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	36.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 B2
2.	36.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1
2.	36.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1, TPMT 2016-4 B3, TPMT 2016-4 B2
2.	36.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 B5, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2, TPMT 2016-5 B3, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B4
2.	36.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B5, TPMT 2017-1 B4, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2
2.	36.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	36.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B5, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 B1, TPMT 2017-3 A1, TPMT 2017-3 B4, TPMT 2017-3 B2, TPMT 2017-3 B3

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2.	36.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 X, TPMT 2017-4 B5, TPMT 2017-4 B4, TPMT 2017-4 B3, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 B2, TPMT 2017-4 XS2, TPMT 2017-4 XS1
2.	36.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B5, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1, TPMT 2017-5 XS1, TPMT 2017-5 XS2
2.	36.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 B2
2.	36.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M4
2.	36.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B3, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1, TPMT 2018-1 B4, TPMT 2018-1 B5
2.	36.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B3, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B2
2.	36.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B5, TPMT 2018-3 B3, TPMT 2018-3 B2, TPMT 2018-3 B1, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 B4, TPMT 2018-3 A1
2.	36.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B3, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 A1
2.	36.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B1, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 A1, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 B2
2.	36.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B5, TPMT 2018-6 B2, TPMT 2018-6 B1, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1A, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 A1B
2.	36.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B5, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 A1, TPMT 2019-1 B1

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2.	36.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 B5, TPMT 2019-2 A1
2.	36.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 A1
2.	36.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B3, TPMT 2019-4 XA, TPMT 2019-4 B2, TPMT 2019-4 B1, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 B5, TPMT 2019-4 B4, TPMT 2019-4 A1, TPMT 2019-4 M2AX
2.	36.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B5
2.	36.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B5, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 A1, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3
2.	36.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A1A, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3
2.	36.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B5, TPMT 2019-MH1 B2, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4
2.	36.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 XA, TPMT 2020-1 B5, TPMT 2020-1 B4, TPMT 2020-1 B3, TPMT 2020-1 B2, TPMT 2020-1 B1, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	36.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B, TPMT 2020-2 A1A, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-3 XA, TPMT 2020-3 A1
2.	36.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B3, TPMT 2020-3 B2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2, TPMT 2020-3 B4, TPMT 2020-3 B5
2.	36.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA

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2.	36.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 B1A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B3
2.	36.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 A1, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 B1, TPMT 2021-1 B3, TPMT 2021-1 A2, TPMT 2021-1 B2, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA
2.	36.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4
2.	36.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 B3, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B4
2.	36.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1
2.	36.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4
2.	36.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M1, TPMT 2023-1 M2
2.	36.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	36.2.126	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.127	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.128	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.129	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	36.2.130	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	36.2.131	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.132	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.133	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.134	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.135	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.136	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	36.2.137	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	36.2.138	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	36.2.139	See item 1.2.43.
2.	36.2.140	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	36.2.141	T 3 7/8 08/15/34
2.	37	The filer owns this General Partner entity.
2.	37.1	See lines 37.2.1 through 37.2.121 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	37.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	37.2.2	T 3 7/8 08/15/34, T 4 3/8 07/15/27
2.	37.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2015-A B5
2.	37.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2018-1 B2, MCMLT 2019-1 B2, MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2015-2 B4, MCMLT 2015-1 B4, MCMLT 2019-GS1 B1
2.	37.2.6	Miscellaneous assets and expense items related to trading in mortgage back securities.
2.	37.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2017-1 B, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2018-1 BX, SCRT 2021-2 M
2.	37.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B1, NRZT 2019-RPL2 B2, NRZT 2018-RPL1 B2, NRZT 2019-RPL3 B5, NRZT 2014-1A B5, NRZT 2018-RPL1 B5, NRZT 2014-2A B4, NRZT 2018-RPL1 B3, NRZT 2018-RPL1 B4
2.	37.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M1, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 XB, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A
2.	37.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3
2.	37.2.11	B 01/02/24, B 02/06/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24
2.	37.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X H

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2.	37.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	37.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1, TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	37.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	37.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 A2, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2, TPMT 2017-1 B2
2.	37.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B4, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B5
2.	37.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A A2
2.	37.2.19	Unsecuritized mortgage whole loans held the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	37.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	37.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2
2.	37.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	37.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	37.2.24	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	37.2.25	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.26	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.27	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, TPMT 2019-3 M2X
2.	37.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX
2.	37.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2
2.	37.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 A2BX, TPMT 2020-2 M1BX, TPMT 2020-2 M1AX, TPMT 2020-2 A2AX
2.	37.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX, TPMT 2020-3 A2AX
2.	37.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	37.2.34	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 X, TPMT 2015-3 XS1
2.	37.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1
2.	37.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2, TPMT 2019-HY1 X
2.	37.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M2, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 M1

PART	#	ENDNOTE
2.	37.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 2XS1, TPMT 2015-2 1XS1
2.	37.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1
2.	37.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	37.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS2
2.	37.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2
2.	37.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	37.2.45	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 D2, TPAT 2018-SL1 R, TPAT 2018-SL1 D3.
2.	37.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2.
2.	37.2.48	TPMT 2019-HE1 – Mortgage Whole Loan. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	37.2.49	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	37.2.50	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	37.2.51	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.52	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	37.2.53	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	37.2.55	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.56	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P..
2.	37.2.57	See item 1.2.54.
2.	37.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO, SCRT 2016-1 BIO, SCRT 2016-1 XSIO, SCRT 2017-2 XSIO
2.	37.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-2 XS, MCMLT 2015-1 XS,
2.	37.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	37.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	37.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	37.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	37.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	37.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	37.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	37.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2

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2.	37.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 X, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS3, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX
2.	37.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	37.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1 ,TPMT 2016-5 XS2, TPMT 2016-5 X, TPMT 2016-5 XS3
2.	37.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	37.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 XS1, TPMT 2017-6 XS2, TPMT 2017-6 X
2.	37.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	37.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	37.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 XS1, TPMT 2018-4 XS2, TPMT 2018-4 X
2.	37.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2, TPMT 2019-2 XS1
2.	37.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	37.2.78	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.79	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	37.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS
2.	37.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 XS1
2.	37.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1

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2.	37.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	37.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	37.2.85	Miscellaneous liabilities and expense items related to trading in mortgage backed securities.
2.	37.2.86	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.87	Escrow rights with respect to the following: TPMFT 2020-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	37.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B1, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 B2, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	37.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1
2.	37.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B2, TPMT 2017-6 B5, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1
2.	37.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 A1, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 M2
2.	37.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 A1, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 M2AX, TPMT 2019-4 M2
2.	37.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B2, TPMT 2020-1 A1, TPMT 2020-1 B1, TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	37.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 B4, TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 A1A, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B
2.	37.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2

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2.	37.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 A1, TPMT 2020-4 B2, TPMT 2020-4 XA, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1
2.	37.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1
2.	37.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4
2.	37.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2
2.	37.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2
2.	37.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B4, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B5, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1
2.	37.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 A1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 B1, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2
2.	37.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2
2.	37.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1B, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1A
2.	37.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 M2, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 A2
2.	37.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B

PART	#	ENDNOTE
2.	37.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1
2.	37.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-R1 B, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2
2.	37.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	37.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1
2.	37.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 B2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1
2.	37.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1
2.	37.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3
2.	37.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1
2.	37.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 A1
2.	37.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1
2.	37.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2

PART	#	ENDNOTE
2.	37.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B
2.	37.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	38	The filer owns this General Partner entity.
2.	38.1	See lines 38.2.1 through 38.2.49 for the Fund holding on which this interest is based
2.	38.2.1	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	38.2.2	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	38.2.3	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	38.2.4	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	38.2.8	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.

PART	#	ENDNOTE
2.	38.2.9	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	38.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 X, TPMF 2021-H1 VFN. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	38.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	38.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	38.2.20	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	38.2.21	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This is an operating business that , among other functions, services non-performing loans for its clients. This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	38.2.22	See item 7.2.29.
2.	38.2.23	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (each, an Italian company). This position is held through Cerberus Arcade Investor, LP, which is part of the Cerberus group's European NPL Business and owns notes issued by Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (the legal owner of Italian unsecured NPL portfolios).
2.	38.2.24	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP, which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l., (the legal owner of an Italian unsecured NPL portfolio).
2.	38.2.25	See item 7.2.14.
2.	38.2.26	See Item 7.2.32
2.	38.2.27	See Item 7.2.33
2.	38.2.28	See item 7.2.20.
2.	38.2.29	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	38.2.30	See Item 7.2.34

PART	#	ENDNOTE
2.	38.2.31	Iside SPE S.r.l. (and CR Firenze Real Estate S.r.l. (each an Italian company)). This position is held through Cerberus Firenze Investor, LP, which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio). Certain enforced assets from the Italian NPL portfolio are held for the European NPL Business through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.l., (a local SPV).
2.	38.2.32	See Item 7.2.35
2.	38.2.33	See Item 7.2.36
2.	38.2.34	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	38.2.35	See item 7.2.19.
2.	38.2.36	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	38.2.37	See item 7.2.21.
2.	38.2.38	See Item 7.2.37
2.	38.2.39	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P., which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	38.2.40	See Item 7.2.38
2.	38.2.41	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	38.2.42	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.

PART	#	ENDNOTE
2.	38.2.43	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.àr.l. and Promontoria Lux Holding 221 S.àr.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.àr.l. and Promontoria Lux Holding 233 S.àr.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.àr.l. and Promontoria Lux Holding 231 S.àr.l. (minority interest).
2.	38.2.44	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business .
2.	38.2.45	See item 7.2.25.
2.	38.2.46	See item 18.2.44.
2.	38.2.47	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	38.2.48	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	38.2.49	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	39	The filer owns this General Partner entity.
2.	39.1	See lines 39.2.1 through 39.2.46 for the Fund holding on which this interest is based
2.	39.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.

PART	#	ENDNOTE
2.	39.2.2	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	39.2.3	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	39.2.4	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	39.2.5	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	39.2.6	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V..
2.	39.2.7	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus HH Partners, L.P.. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	39.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	39.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	39.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	39.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	39.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	39.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	39.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	39.2.16	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	39.2.17	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l., (the legal owner of an Italian unsecured NPL portfolio).
2.	39.2.18	See item 7.2.14.

PART	#	ENDNOTE
2.	39.2.19	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V..
2.	39.2.20	See item 7.2.18.
2.	39.2.21	See Item 7.2.32
2.	39.2.22	See Item 7.2.33
2.	39.2.23	See item 7.2.20.
2.	39.2.24	See Item 7.2.34
2.	39.2.25	See Item 7.2.35
2.	39.2.26	See Item 7.2.36
2.	39.2.27	See item 7.2.19.
2.	39.2.28	See item 7.2.21.
2.	39.2.29	See Item 7.2.37
2.	39.2.30	: See Item 7.2.38
2.	39.2.31	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	39.2.32	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	39.2.33	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	39.2.34	See item 7.2.25.

PART	#	ENDNOTE
2.	39.2.35	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	39.2.36	See item 7.2.13.
2.	39.2.37	See item 7.2.15.
2.	39.2.38	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	39.2.39	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business held real estate assets in Germany, which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A..
2.	39.2.40	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	39.2.41	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V..
2.	39.2.42	See item 7.2.16.
2.	39.2.43	Lloyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan, Finco Junior Term Loan.
2.	40	The filer owns this General Partner entity.
2.	40.1	See lines 40.2.1 through 40.2.59 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	40.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	40.2.5	See item 31.2.8.
2.	40.2.6	Nexpe S.A., a Brazilian company offering real estate brokerage services that has issued various investment securities that are held through Promontoria Window Lender L.P., Promontoria 69 Coöperatie U.A. and Promontoria Holding 276 B.V.
2.	40.2.7	See item 2.2.120.
2.	40.2.8	Project Window (Industry: Brokerage Firm from Brazil) This borrower has entered into the following loan agreements: NEXP3 BZ Secured Dip Loan- Tranche 1, NEXP3 BZ Secured Dip Loan- Tranche 2, NEXP3 BZ Secured Dip Loan- Tranche 3, NEXP3 BZ Secured Dip Loan- Tranche 4, NEXP3 BZ Secured Dip Loan- Tranche 5, NEXP3 BZ Secured Dip Loan- Tranche 6, NEXP3 BZ Secured Dip Loan- Tranche 7, NEXP3 BZ Loan- Tranche 1., NEXP3 BZ Loan- Tranche 2., NEXP3 BZ Loan- Tranche 3.
2.	40.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2019-C3 XD
2.	40.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2020-B17 XD
2.	40.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2017-CD4 XD
2.	40.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2017-C8 XD
2.	40.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2018-CX12 XD, CSAIL 2019-C15 XD, CSAIL 2019-C17 XD, CSAIL 2020-C19 XD
2.	40.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3
2.	40.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS8 XD
2.	40.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS5 XD, GSMS 2017-GS6 XD, GSMS 2019-GC40 XD, GSMS 2019-GC42 XD
2.	40.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2019-COR5 XD

PART	#	ENDNOTE
2.	40.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2019-COR6 XD
2.	40.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2020-L4 XD
2.	40.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C47 XD
2.	40.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2019-C51 XD, WFCM 2019-C53 XD, WFCM 2019-C54 XD
2.	40.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C44 XD
2.	40.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2019-1 M, SCRT 2019-4 M, SCRT 2017-1 M2
2.	40.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2018-KL3L BLNZ
2.	40.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	40.2.27	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	40.2.28	Promontoria Holding 236 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs for the European NPL Business).
2.	40.2.29	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	40.2.30	Promontoria Holding 210 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Aloe Lender L.P., Promontoria 35 Coöperatie U.A. and Promontoria Holding 209 B.V. This entity owns Promontoria Aloe, S.L.U. which owns REO assets for the European NPL Business, and Promontoria Aloe Designated Activity Company which owns a portfolio of mortgage-backed Spanish NPLs for the European NPL Business.
2.	40.2.31	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	40.2.32	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.33	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	40.2.34	See item 31.2.35.
2.	40.2.35	See item 31.2.36
2.	40.2.36	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	40.2.37	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.

PART	#	ENDNOTE
2.	40.2.38	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.39	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.40	Promontoria Holding 254 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns Spanish REOs through subsidiary Promontoria Omega, S.L. and a portfolio of Spanish mortgage-backed NPLs through subsidiaries Promontoria Omega Holdings Designated Activity Company and Promontoria Omega Designated Activity Company). This position is held through Promontoria Omega Lender L.P., Promontoria 60 Coöperatie U.A. and Promontoria Holding 253 B.V.
2.	40.2.41	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	40.2.42	Promontoria Holding 446 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 224 LDC, Promontoria 136 Coöperatie U.A. and Promontoria Holding 388 B.V. This entity owns Promontoria Poseidon Designated Activity Company (which owns an unsecured Spanish NPL portfolio for the European NPL Business), Promontoria Nereus Designated Activity Company (which owns a secured Spanish NPL portfolio for the European NPL Business) and Promontoria Poseidon SL (which owns Spanish REO portfolio for the European NPL Business). In addition, Promontoria Poseidon Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.43	Promontoria Scariff Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 163 LDC, Promontoria 56 Coöperatie U.A., Promontoria Holding 245 B.V. and Promontoria Holding 267 B.V. In addition, Promontoria Scariff Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	40.2.44	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure
2.	40.2.45	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.46	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.47	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	40.2.48	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	40.2.49	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	40.2.50	See item 31.2.53.
2.	40.2.51	See item 31.2.54.
2.	40.2.52	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.
2.	40.2.53	See item 31.2.56.

PART	#	ENDNOTE
2.	40.2.54	See item 18.2.44.
2.	40.2.55	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.56	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	40.2.57	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.58	Promontoria Holding 280 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 169 LLC, Promontoria 62 Coöperatie U.A. and Promontoria Holding 292 B.V. This entity owns PRMT Tagus, S.A. and PRMT Tagus Porto, S.A., each of which owns Portuguese real estate assets for the European Real Estate Business. In addition, Promontoria Tagus Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	40.2.59	Promontoria Holding 302 B.V. (Dutch Company which holds securitization interests (majority) in Brazilian RE issuer that is engaged in commercial real estate activities in Brazil and owns real estate assets located in Brazil which include 12 office buildings (1.3 million square feet) in São Paulo and Rio de Janeiro, Brazil. This position is held through Promontoria Brazil Thunder L.P. and Promontoria 73 Coöperatie U.A. In addition, Promontoria Brazil Thunder Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	41	The filer owns this Managing Member entity
2.	41.2	See lines 41.3.1 through 41.3.14 for the Fund holding on which this interest is based
2.	41.3.1	Apex Parks Group, LLC (amusement park company). This common unit equity investment is held through Apex Aggregator, LLC, which owns APX Holding Company LLC and APX Operating Company LLC.

PART	#	ENDNOTE
2.	41.3.2	Apex Parks Group, LLC (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreement: Revolver.
2.	41.3.3	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Revolver, Term Loan B1, Term Loan B2, Term Loan B3.
2.	41.3.4	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	41.3.5	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Replacement Revolving Loan.
2.	41.3.7	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Second Lien Term Loan, Revolver.
2.	41.3.8	Animal Supply Company LLC (Pet supply distributor). Preferred unit equity investment. This investment is held through Retail & Animal Supply Holdings, LLC and Retail & Animal Supply Intermediate, LLC.
2.	41.3.9	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA, Revolver A.
2.	41.3.10	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	41.3.11	Stant USA Corp. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	41.3.12	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance -3.
2.	42	The filer owns this Managing Member entity
2.	42.2	See lines 42.3.1 through 42.3.52 for the Fund holding on which this interest is based
2.	42.3.1	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). The borrower has entered into the following loan agreements: Term B, Revolver and 1st Lien Term Loan.
2.	42.3.3	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into a Replacement Revolving Loan.
2.	42.3.4	Anvil International LLC (Industry: Pipe Manufacturing). The borrower has entered into the following loan agreements: Initial Term Loan.

PART	#	ENDNOTE
2.	42.3.5	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver A and Revolver 2 - PA.
2.	42.3.6	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). The borrower has entered into a Term B-3 Loan.
2.	42.3.10	Centric Brands, Inc (Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). Common Stock equity investment.
2.	42.3.11	Centric Brands Inc. (Industry: Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: Exit Revolver, 2024 Converting Term Loan, Term Loan A-1 and Term Loan A-2.
2.	42.3.13	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into an Initial Term Loan.
2.	42.3.14	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). The borrower has entered into the following loan agreements: Term Loan and Revolver. The Filer divested his interest in this position in March 2019.
2.	42.3.15	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC – GFD.
2.	42.3.16	FR Arsenal Holdings II Corp. (manufacturing industry).
2.	42.3.17	FR Arsenal Holdings II Corp. (Industry: Energy: Oil and Gas/Oil and Gas Equipment & Services). The borrower has entered into a Term Loan.
2.	42.3.18	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan.
2.	42.3.19	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan A and Term Loan B.
2.	42.3.21	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Revolver and Term Loan B1.
2.	42.3.22	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Revolver, Revolver B, Delayed Draw Term Loan and Additional Delayed Draw Term Loan.
2.	42.3.23	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Term Loan, First Out Term Loan, Revolver, Agent Advance and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	42.3.24	Integrated Advantage Group (Industry: Materials/Commodity Chemicals). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	42.3.25	IntouchCX Inc. (Industry: IT Services). The borrower has entered into the following loan agreements: Initial Term Loan.
2.	42.3.26	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Revolver and Second Lien Term Loan.
2.	42.3.27	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One and Delayed Draw Term Loan Six.
2.	42.3.28	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	42.3.29	Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales). The borrower has entered into the following loan agreements: Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, Opco Exit Term Loan Tranche B and Revolver.
2.	42.3.30	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	42.3.31	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). The borrower has entered into the following loan agreements: Opco Term Loan and Revolver - PA.
2.	42.3.32	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	42.3.33	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Revolver and Converted Term Loan.
2.	42.3.34	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan A and Term Loan B.
2.	42.3.35	School Specialty, LLC (educational products and services). This is a preferred private stock investment.
2.	42.3.36	School Specialty, LLC (Industry: Retail / Education Services). The borrower has entered into the following loan agreement: Term Loan.
2.	42.3.37	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	42.3.38	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: Revolver and Existing Term Loans.
2.	42.3.39	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into a Term Loan.
2.	42.3.40	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	42.3.41	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into the following loan agreements: Term Loan A, Term Loan B and Revolver.
2.	42.3.42	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment). The borrower has entered into a Term Loan.
2.	42.3.43	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	42.3.44	Stanadyne LLC (Industry: Automotive / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan - 2 and Revolver - 2.
2.	42.3.45	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	42.3.46	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). The borrower has entered into a Term Loan.
2.	42.3.47	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan.
2.	42.3.48	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	42.3.49	B 01/07/25, B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24 and B 10/24/24.
2.	42.3.50	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). The borrower has entered into a Term A Loan.
2.	42.3.51	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Agent Advance -3.

PART	#	ENDNOTE
2.	42.3.52	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into a Term Loan.
2.	43	The filer owns this General Partner entity.
2.	43.1	See lines 43.2.1 through 43.2.94 for the Fund holding on which this interest is based
2.	43.2.1	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan and Seventh Additional Term Loan.
2.	43.2.2	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.3	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreement: Initial Term Loan and Revolver.
2.	43.2.4	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fourth Additional Term Loan - Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan - Seasoning and Existing Term Loans.
2.	43.2.5	Dealer Tire, LLC (Industry: Automotive/Distributors). This borrower has entered into the following loan agreement: Term B-4 Loan, Term B2 Loan and Term B-3 Loan.
2.	43.2.6	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan and Fifth Amendment Term Loan.
2.	43.2.7	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Shrieve Chemical - Shrieve Chemical Company, LLC - Fourth Additional Term Loan, Shrieve Chemical Company, LLC - Fifth Additional Term Loan, Shrieve Chemical Company and LLC - Existing Term Loans.
2.	43.2.8	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan, Second Additional Term Loan and Additional TERM LOAN.
2.	43.2.9	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Third Additional Term Loan, Second Additional Term Loan and Additional TERM LOAN.
2.	43.2.10	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term Loan.

PART	#	ENDNOTE
2.	43.2.11	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	43.2.12	IntouchCX Inc. (Industry: IT Services) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	43.2.13	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreement: 2024 Term Loan and Term Loan.
2.	43.2.14	Propulsion Acquisition, LLC (Industry: Commercial Support Services) This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	43.2.15	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	43.2.16	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.
2.	43.2.17	Appvion, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Term Loan.
2.	43.2.18	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans and Sixth Additional Term Loan.
2.	43.2.19	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Second Additional Term Loan and Additional TERM LOAN.
2.	43.2.20	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	43.2.21	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.
2.	43.2.22	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B Loan.
2.	43.2.23	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	43.2.24	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	43.2.25	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan and Revolver.
2.	43.2.26	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver and Incremental Term Loan.
2.	43.2.27	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	43.2.28	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.29	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.30	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	43.2.31	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.32	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	43.2.33	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.34	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.35	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.36	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	43.2.37	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.
2.	43.2.38	McKissock Investment Holdings, LLC (Industry: Services: Consumer/ Education Services). This borrower has entered into the following loan agreements: Term Loan and Incremental Term Loan.

PART	#	ENDNOTE
2.	43.2.39	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan (2024) and Revolver (2024).
2.	43.2.40	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.41	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.42	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.
2.	43.2.43	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.44	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.45	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan and Sixth Amendment Term B Loan.
2.	43.2.46	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.47	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.48	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	43.2.49	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.50	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.

PART	#	ENDNOTE
2.	43.2.51	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Fourth Amendment Term A Loan.
2.	43.2.52	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan and Existing Term Loan A.
2.	43.2.53	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan and Revolver.
2.	43.2.54	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	43.2.55	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	43.2.56	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	43.2.57	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans and Sixth Additional Term Loan.
2.	43.2.58	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	43.2.59	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	43.2.60	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	43.2.61	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	43.2.62	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	43.2.63	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.64	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B and Revolver.

PART	#	ENDNOTE
2.	43.2.65	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Additional Delayed Draw Term Loan.
2.	43.2.66	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	43.2.67	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	43.2.68	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	43.2.69	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	43.2.70	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Additional Term Loan.
2.	43.2.71	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan.
2.	43.2.72	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	43.2.73	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into the following loan agreement: Term Loan.
2.	43.2.74	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	43.2.75	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan.
2.	43.2.76	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: 2017 Incremental Term Loan.
2.	43.2.77	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	43.2.78	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan, Amendment Term Loan.

PART	#	ENDNOTE
2.	43.2.79	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	43.2.80	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	43.2.81	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	43.2.82	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan and Delayed Draw Term Loan C.
2.	43.2.83	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan.
2.	43.2.84	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	43.2.85	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	43.2.86	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	43.2.87	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	43.2.88	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver (Borrowing Base).
2.	43.2.89	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	43.2.90	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreement: 2024 Term B Loan.
2.	43.2.91	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan.
2.	43.2.92	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.

PART	#	ENDNOTE
2.	43.2.93	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	44	The filer owns this General Partner entity.
2.	44.1	See lines 44.2.1 through 44.2.13 for the Fund holding on which this interest is based
2.	44.2.1	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	44.2.2	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	44.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: ALTS 2006-3A A1B2 and ALTS 2006-3A A1A
2.	44.2.4	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held Germany real estate assets, which have been divested, through numerous local SPVs). This investment was held through Promontoria Europe Investments XXX LDC, Promontoria German Real Estate Holdings 1 LDC (Class Blue), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	44.2.5	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V.
2.	44.2.6	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested. This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	44.2.7	See item 7.2.16.

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2.	44.2.8	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP, which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	44.2.9	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	44.2.10	Promontoria Holding 36 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a portfolio of Spanish secured NPLs). This position is held through Promontoria Europe Investments 31 LDC, Promontoria Holding Coop II LDC (Class G), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A. and Cerberus Global Investments B.V. This entity also owns Promontoria Bee S.L., which owns certain related real property interest for the European NPL Business. In addition, Promontoria Bee Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	44.2.11	Promontoria Holding 38 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns portfolios of Spanish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 34 LDC, Promontoria Holding Coop II LDC (Class J), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 42 B.V. This entity also owns Promontoria Sierra, S.L., which holds real estate assets related to the NPL portfolios for the European NPL Business.
2.	44.2.12	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	45	The filer owns this General Partner entity.
2.	45.1	See lines 45.2.1 through 45.2.139 for the Fund holding on which this interest is based
2.	45.2.1	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	45.2.2	Miscellaneous assets and expense items related to trading in mortgage back securities.
2.	45.2.3	Pacino Power International S.L. (Spanish operating company in the wind/renewable energy sector). This position is held through Promontoria Europe Investments 80 LDC, Promontoria Europe Investments 87 LDC, Promontoria 115 Coöperatie U.A. and Promontoria Holding 347 B.V. In addition, Promontoria Greengo Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	45.2.4	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	45.2.5	Patterson-UTI Energy Inc (petroleum land drilling and pressure pumping services - NASDAQ:PTEN). This public common stock equity investment is held through Keane Investor Holdings, LLC.
2.	45.2.6	NEWLSQ 15 1/2 11/01/23
2.	45.2.7	Escrow rights with respect to the following: Vantage 3 EVI Reserve (see General Note #10). This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	45.2.8	Escrow rights with respect to the following: KWKA 11 07/01/21 – Escrow.
2.	45.2.9	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.10	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.11	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.12	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.13	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.14	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.15	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.16	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.17	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	45.2.18	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.19	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.20	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	45.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: WAMU 2005-AR19 B2
2.	45.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: KSBA 2012-1 A
2.	45.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	45.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1
2.	45.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1
2.	45.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1
2.	45.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1
2.	45.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	45.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	45.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	45.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	45.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3, TPMT 2016-5 X

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2.	45.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	45.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	45.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	45.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	45.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2
2.	45.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	45.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	45.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	45.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	45.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	45.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1
2.	45.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2, TPMT 2019-2 XS1
2.	45.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS2, TPMT 2019-3 XS1
2.	45.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS2, TPMT 2019-4 XS1
2.	45.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS2, TPMT 2019-HY1 X, TPMT 2019-HY1 XS1

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2.	45.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	45.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 X, TPMT 2019-HY3 XS2, TPMT 2019-HY3 XS1
2.	45.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS2, TPMT 2019-MH1 XS1
2.	45.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1X, TPMT 2020-1 XS2, TPMT 2020-1 X, TPMT 2020-1 XS1
2.	45.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 XS1
2.	45.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS2, TPMT 2020-3 X, TPMT 2020-3 XS1
2.	45.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M2AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX
2.	45.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 X, TPMT 2021-1 XS2, TPMT 2021-1 XS1
2.	45.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	45.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS2
2.	45.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: UBSBB 2012-C2 XB
2.	45.2.59	B 01/07/25, B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24
2.	45.2.60	T 3 7/8 08/15/34
2.	45.2.61	Loyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan and Finco Junior Term Loan.
2.	45.2.62	Quicksilver Resources Inc. (Industry: Oil & Gas Supply Chain). This borrower has entered into the following loan agreement: 2nd Lien Term Loan.

PART	#	ENDNOTE
2.	45.2.63	Miscellaneous liabilities and expense items related to trading in mortgage back securities.
2.	45.2.64	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	45.2.65	Carried interest in a co-investor's special purpose vehicle, Albertsons Lubert Adler E199 LDC, with respect to its investment in Albertsons Companies Inc common stock (NYSE: ACI).
2.	45.2.66	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	45.2.67	See item 7.2.25.
2.	45.2.68	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	45.2.69	See item 7.2.13.
2.	45.2.70	See item 7.2.15.
2.	45.2.71	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	45.2.72	Promontoria Monsoon Holding 1 B.V. (Dutch special purpose vehicle). This entity owns Promontoria Monsoon Holding 2 B.V., which in turn owns Promontoria Monsoon Holding 3 B.V., which in turn owns Promontoria Monsoon 1 B.V., Promontoria Monsoon 2 B.V., Promontoria Monsoon 3 B.V., Promontoria Monsoon 4 B.V., Promontoria Monsoon 5 B.V., Promontoria Monsoon 6 B.V., Promontoria Monsoon 7 B.V., Promontoria Monsoon 8 B.V., Promontoria Monsoon 9 B.V. and Promontoria Monsoon 10 B.V., each of which owns German real estate assets. The majority of this position is held through Promontoria Europe Investments 37 LDC, Promontoria German Real Estate Holdings 1 LDC, Promontoria German Real Estate Holdings 2 LDC, Promontoria German Real Estate Coöperatie U.A., Promontoria German Real Estate Holdings B.V. A minority of this position is held through Promontoria Europe Investments 37 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A. and Cerberus Global Investments B.V.
2.	45.2.73	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

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2.	45.2.74	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	45.2.75	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held real estate assets in Germany, which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	45.2.76	See item 7.2.16.
2.	45.2.77	See Item 7.2.32
2.	45.2.78	See Item 7.2.33
2.	45.2.79	See item 7.2.20.
2.	45.2.80	See Item 7.2.34
2.	45.2.81	See Item 7.2.36
2.	45.2.82	See Item 7.2.37
2.	45.2.83	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and, owns securitization notes issued by Tanaro SPV S.r.l., (the legal owner of an Italian unsecured NPL portfolio).
2.	45.2.84	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and, owns securitization notes issued by Danubio S.r.l., (the legal owner of an Italian unsecured NPL portfolio).
2.	45.2.85	See item 7.2.14.
2.	45.2.86	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V.
2.	45.2.87	See item 7.2.18.

PART	#	ENDNOTE
2.	45.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 A2, TPHT 2021-HE1 A2, TPHT 2021-HE1 A2, TPHT 2021-HE1 A2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B3, TPHT 2021-HE1 B3, TPHT 2021-HE1 B3, TPHT 2021-HE1 B3, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 B5, TPHT 2021-HE1 B5, TPHT 2021-HE1 B5, TPHT 2021-HE1 B5, TPHT 2021-HE1 M1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 M2, TPHT 2021-HE1 M2, TPHT 2021-HE1 M2, TPHT 2021-HE1 M2, TPHT 2021-HE1 M2
2.	45.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A A2, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z
2.	45.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B3, TPMT 2016-1 B3, TPMT 2016-1 B3, TPMT 2016-1 B3, TPMT 2016-1 B3, TPMT 2016-1 B3, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M2, TPMT 2016-1 M2, TPMT 2016-1 M2, TPMT 2016-1 M2, TPMT 2016-1 M2, TPMT 2016-1 M2, TPMT 2016-1 M2
2.	45.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 M1, TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1

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2.	45.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 B4, TPMT 2016-3 B4, TPMT 2016-3 B4, TPMT 2016-3 B4, TPMT 2016-3 B4, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M2, TPMT 2016-3 M2, TPMT 2016-3 M2, TPMT 2016-3 M2, TPMT 2016-3 M2, TPMT 2016-3 M2, TPMT 2016-3 M2, TPMT 2016-3 M2
2.	45.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B3, TPMT 2016-4 B3, TPMT 2016-4 B3, TPMT 2016-4 B3, TPMT 2016-4 B3, TPMT 2016-4 B3, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 B5, TPMT 2016-4 B5, TPMT 2016-4 B5, TPMT 2016-4 B5, TPMT 2016-4 B5, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M2, TPMT 2016-4 M2, TPMT 2016-4 M2, TPMT 2016-4 M2, TPMT 2016-4 M2, TPMT 2016-4 M2, TPMT 2016-4 M2, TPMT 2016-4 M2
2.	45.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B2, TPMT 2016-5 B2, TPMT 2016-5 B2, TPMT 2016-5 B2, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B3, TPMT 2016-5 B3, TPMT 2016-5 B3, TPMT 2016-5 B3, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-R1 B, TPMT 2016-R1 B, TPMT 2016-R1 B, TPMT 2016-R1 B, TPMT 2016-R1 B, TPMT 2016-R1 B, TPMT 2016-R1 B
2.	45.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A2, TPMT 2017-1 B1, TPMT 2017-1 B2, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 M2
2.	45.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 A2, TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 M2

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2.	45.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A2, TPMT 2017-6 A2, TPMT 2017-6 A2, TPMT 2017-6 A2, TPMT 2017-6 A2, TPMT 2017-6 A2, TPMT 2017-6 B1, TPMT 2017-6 B1, TPMT 2017-6 B1, TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B2, TPMT 2017-6 B2, TPMT 2017-6 B2, TPMT 2017-6 B2, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B3, TPMT 2017-6 B3, TPMT 2017-6 B3, TPMT 2017-6 B3, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 B5, TPMT 2017-6 B5, TPMT 2017-6 B5, TPMT 2017-6 B5, TPMT 2017-6 B5, TPMT 2017-6 M1, TPMT 2017-6 M1, TPMT 2017-6 M1, TPMT 2017-6 M1, TPMT 2017-6 M1, TPMT 2017-6 M2, TPMT 2017-6 M2, TPMT 2017-6 M2, TPMT 2017-6 M2, TPMT 2017-6 M2, TPMT 2017-6 M2
2.	45.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 A1, TPMT 2018-1 A2, TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 M1, TPMT 2018-1 M2
2.	45.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 A1, TPMT 2018-2 A2, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M1, TPMT 2018-2 M2
2.	45.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M1, TPMT 2018-3 M2
2.	45.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 M1, TPMT 2018-4 M2
2.	45.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 A1, TPMT 2018-5 A2, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M1, TPMT 2018-5 M2
2.	45.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 A2, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M1, TPMT 2018-6 M2
2.	45.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 M2
2.	45.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M1, TPMT 2019-2 M2

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2.	45.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 M1, TPMT 2019-3 M2
2.	45.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 A1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 B5, TPMT 2019-4 M1, TPMT 2019-4 M2, TPMT 2019-4 XA
2.	45.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 A1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, TPMT 2019-HY1 M2
2.	45.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B1, TPMT 2019-HY2 B2, TPMT 2019-HY2 B3, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 M1, TPMT 2019-HY2 M2
2.	45.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A2, TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, TPMT 2019-HY3 M2
2.	45.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M1, TPMT 2019-MH1 M2
2.	45.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 M1, TPMT 2020-1 M2, TPMT 2020-1 XA
2.	45.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 M1, TPMT 2020-2 M2, TPMT 2020-2 XA
2.	45.2.125	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 M2, TPMT 2020-3 XA
2.	45.2.126	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB
2.	45.2.127	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 XA

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2.	45.2.128	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B4, TPMT 2021-R1 M1, TPMT 2021-R1 M2
2.	45.2.129	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 XA
2.	45.2.131	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	45.2.132	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	45.2.133	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	45.2.134	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	45.2.135	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	46	The filer owns this General Partner entity.
2.	46.1	See lines 46.2.1 through 46.2.212 for the Fund holding on which this interest is based
2.	46.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B5, and CMLTI 2018-RP1 SA.
2.	46.2.2	Escrow rights with respect to the following: VCT Holdings, LLC – Escrow.
2.	46.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, and SCRT 2017-4 BIO.
2.	46.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 B, SCRT 2017-2 B, and SCRT 2017-4 B.

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2.	46.2.6	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	46.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M1, TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M2A, and TPMT 2020-MH1 XB.
2.	46.2.8	B 05/30/24, B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, and B 04/30/24.
2.	46.2.9	T 3 7/8 08/15/34.
2.	46.2.10	Miscellaneous assets and expense items related to trading in mortgage back securities issued by Securitization Trusts.
2.	46.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, and TPMT 2016-1 M2.
2.	46.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, and TPMT 2016-4 M1.
2.	46.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, and TPMT 2017-1 A2.
2.	46.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M2, and TPMT 2019-MH1 M1
2.	46.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, and TPMT 2016-2 M1
2.	46.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, and TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	46.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R, and TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	46.2.18	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	46.2.19	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	46.2.20	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	46.2.21	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	46.2.22	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	46.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2014-GC19 XC, CGCMT 2016-GC36 XD, CGCMT 2016-P3 XD, CGCMT 2016-GC37 XD, and CGCMT 2016-P4 XC.
2.	46.2.24	See item 15.2.3.
2.	46.2.25	See item 15.2.4.
2.	46.2.26	Patterson-UTI Energy Inc (petroleum land drilling and pressure pumping services - NASDAQ:PTEN). This public common stock equity investment is held through Keane Investor Holdings, LLC.
2.	46.2.27	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	46.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, and TPAT 2018-SL1 R.
2.	46.2.29	Interserve (Industry: Construction Services). The borrower has entered into the following loan agreements: Reinstated RMDK FinCo, New Money A, New Money B, New Money D, and New Money C.
2.	46.2.30	Full Beauty Brands (Industry: Retail Discretionary/Catalog and TV Based Retailers). This borrower has entered into the following loan agreement: New Term Loan.

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2.	46.2.31	Qbic Hotels B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns and operates hotel real estate assets in Europe). This position is held through Promontoria Europe Investments 139 LDC, Promontoria 29 Coöperatie U.A., Promontoria Holding 199 B.V. and Promontoria Holding 200, B.V. This entity owns Qbic Hotels International Management Ltd., Parc Bellevue Sprl, Qbic Hotels Portugal B.V. and Promontoria Qbic Holdings Ltd. which in turn owns Qbic Hotels (Manchester) Limited and Qbic Hotels Ltd. In addition, Promontoria Athena Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.32	See item 7.2.20.
2.	46.2.33	See item 7.2.21.
2.	46.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, and TPMT 2019-3 M2X.
2.	46.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, and TPMT 2019-4 B1BX.
2.	46.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, and TPMT 2019-HY3 XS2
2.	46.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1 and TPMT 2019-MH1 XS2.
2.	46.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 XS2, and TPMT 2020-1 X.
2.	46.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, and TPMT 2020-3 A2BX.
2.	46.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, and TPMT 2020-4 XS2.
2.	46.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, and TPMT 2021-1 XS2.
2.	46.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, and TPMT 2022-1 XS2.
2.	46.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, and TPMT 2022-2 XS2.
2.	46.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, and TPMT 2022-3 XS2.

PART	#	ENDNOTE
2.	46.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1 and TPMT 2023-1 XS2.
2.	46.2.46	See item 15.2.5.
2.	46.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X, and TPMT 2020-2 XS2.
2.	46.2.48	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.49	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.50	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.51	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.52	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.53	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.54	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.55	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.56	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.57	Escrow rights with respect to the following: TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.58	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.59	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.

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2.	46.2.60	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.61	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.62	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.63	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.64	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.65	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, and TPMT 2019-HY1 XS2.
2.	46.2.67	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, and TPMT 2020-MH1 XS3.
2.	46.2.69	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, and TPMT 2022-3 B5.
2.	46.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B2, TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M1, and TPMT 2023-1 M2.
2.	46.2.72	See item 16.2.3.
2.	46.2.73	See item 15.2.6.
2.	46.2.74	See item 15.2.7.

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2.	46.2.75	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	46.2.76	NEWSQ 15 1/2 11/01/23 and NEWSQ 17 1/2 05/01/24.
2.	46.2.77	MSC Holding LLC (diversified conglomerate in Mongolia engaging in mining, infrastructure, telecom and consumer goods). This private common equity investment is held through Cerberus MN Acquisition Vehicle, L.P., Cerberus Mongolia Investments I Pte. Ltd. and Nomadcom Pte Ltd.
2.	46.2.79	Promontoria Holding 236 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs for the European NPL Business).
2.	46.2.80	Promontoria (Arrow) Limited (Irish company which is part of the Cerberus group's European NPL Business and holds a primarily Irish mortgage backed NPL loan portfolio). This position is held through Promontoria Europe Investments 106 LDC, Promontoria 15 Coöperatie U.A., Promontoria Holding 175 B.V., and Promontoria Holding 176 B.V. In addition, Promontoria Arrow Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.81	See item 7.2.25.
2.	46.2.82	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.83	Australian mortgage lending and loan portfolio servicing operations company. This investment is held through Promontoria Falcon Lender L.P., Promontoria 43 Coöperatie U.A. and Promontoria Holding 224 B.V., Promontoria Holding 225 B.V., Promontoria Falcon Holding Pty Ltd., and Promontoria Falcon Pty Ltd. This investment also includes Promontoria Holding 365 B.V., which holds securitization notes related to this structure.
2.	46.2.84	Iside SPE S.r.l. and CR Firenze Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Firenze Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio). Certain enforced assets from the Italian NPL portfolio are held for the European NPL Business and through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.L. (a local SPV).
2.	46.2.85	See Item 7.2.35

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2.	46.2.86	Promontoria Marina, S.L.U. (Spanish industrial and residential REOs that are part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 144 LDC, Promontoria 34 Coöperatie U.A., Promontoria Holding 207 B.V., and Promontoria Holding 208 B.V. Grupo Inmoglaciär, S.L. (Spanish residential RE developer that owns Inmoglaciär Homes S.A). The Inmoglaciär position is held through Promontoria Europe Investments 100 LDC, Promontoria 8 Coöperatie U.A., Promontoria Holding 129 B.V., and Promontoria Holding 219 B.V. The respective investments in Marina and Inmoglaciär are linked through certain equity cross-participation arrangements. Promontoria Holding 207 B.V. also holds a minority interest in Promontoria Mahou Designated Activity Company (Irish Special Purpose Vehicle) which through its subsidiaries owns real estate assets in Spain. Promontoria Ice Marina Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.87	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.88	Nemo Investment Vehicle S.A. (Romanian company which is part of the Cerberus group's European Real Estate Business and owns a Romanian hotel real estate asset). This majority position is held through Promontoria Nemo Lender L.P., Promontoria 31 Coöperatie U.A., Promontoria Holding 217 B.V. and Promontoria Holding 218 B.V.
2.	46.2.89	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.är.I. and Promontoria Lux Holding 221 S.är.I. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.är.I. and Promontoria Lux Holding 233 S.är.I. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.är.I. and Promontoria Lux Holding 231 S.är.I. (minority interest).
2.	46.2.90	Promontoria Holding 168 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held Finland real estate assets held by various local subsidiaries). This position is held through Promontoria Europe Investment 140 LDC, Promontoria 30 Coöperatie U.A. and Promontoria Holding 164 B.V. In addition, Promontoria Neptune of Finland Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.91	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This is an operating business that, among other functions, services non-performing loans for its clients. This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	46.2.92	See item 7.2.19.

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2.	46.2.93	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	46.2.94	Oniro SPV S.r.l. (an Italian company). This position is held through Cerberus Primo Investor, LP which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 221 LDC, Promontoria 117 Coöperatie U.A., and Promontoria Holding 382 B.V., via local Italian SPVs.
2.	46.2.95	See item 7.2.37
2.	46.2.96	Promontoria (Redwood) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	46.2.97	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	46.2.98	See item 7.2.38
2.	46.2.99	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	46.2.100	See item 31.2.8.
2.	46.2.101	ROMARK 11 01/01/2023 and ROMARK Re-Opener 11 01/01/2023.
2.	46.2.102	See item 15.2.8.
2.	46.2.103	Stratolaunch, LLC (aerospace technology, design, manufacturer, and launches company). This common unit equity position was held through Stratolaunch Holdings, LLC. The Filer divested interest in this position in September 2019.
2.	46.2.104	See item 15.2.9.

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2.	46.2.105	Tier 1 Group, LLC (Provider of military and law enforcement training). This private common unit equity position is held through T1G, LLC and Tier 1 Group, LLC.
2.	46.2.106	REV 9128282A7 Overnight, REV 912828K74 Overnight, REV 912828M56 Overnight, and REV 912828P46 Overnight.
2.	46.2.107	True Taj LLC (debt issuing subsidiary of Toys R' Us).
2.	46.2.108	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.109	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. TPMT 2019-HE1 – Mortgage Whole Loan
2.	46.2.110	ETC Global Group LLC (financial services company offering clearing, settlement and custodial services). This private common unit and private preferred unit investment is held through ETC Holder LLC.
2.	46.2.111	Exploria Resorts (Loan to co-investor (natural person) in connection with RE investment in Exploria Resorts.)
2.	46.2.112	Exploria Resorts (timeshare operating platform). This equity investment is held through CRE Niagara Holdings, LLC, CRE Echo Group, LLC and CRE Bushkill Group, LLC.
2.	46.2.113	The Fund has invested in 13 senior quotas (equity) of this issuer, which owns only one asset: Brazilian Federal credit rights arising from a judicial claim made by three companies (Laginha Agro Industrial, San Uniao Industrial de Nordeste SA, and Companhia Acucareira Alagoana SA) against Brazil, related to sugar and ethanol price fixing claims.
2.	46.2.114	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	46.2.115	Lightsquared LP (Industry: Telecom/Telecom Carriers)). This borrower has entered into the following loan agreements: 1.5 Lien Incremental Loan.
2.	46.2.116	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	46.2.117	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.

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2.	46.2.118	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.119	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.120	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.121	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.122	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.123	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.124	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.125	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	46.2.126	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B.
2.	46.2.127	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	46.2.128	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	46.2.130	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2016-UB10 XD.
2.	46.2.131	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2016-C3 XD and CFCRE 2016-C4 XA.
2.	46.2.132	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, and CMLTI 2018-RP1 C.

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2.	46.2.133	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2014-CR20 XC, COMM 2015-CR25 XA, COMM 2015-CR27 XC, COMM 2015-LC23 XSA, COMM 2016-CR28 XC, COMM 2016-CR28 XA, COMM 2016-DC2 XC, and COMM 2014-CR19 XD.
2.	46.2.134	This Securitization Trust has issued the following securities that are owned by the Fund: DBJPM 2016-C1 XB, DBJPM 2016-C1 XC, and DBJPM 2016-C3 XC.
2.	46.2.135	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS K053 X3, FHMS K055 X3, FHMS K056 X3, FHMS KS06 X, FHMS KS07 X, and FHMS KW01 X3.
2.	46.2.136	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2016-GS2 XD.
2.	46.2.137	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C26 XD, JPMBB 2015-C32 XA, and JPMBB 2016-C1 XD.
2.	46.2.138	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2016-C2 XC.
2.	46.2.139	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2015-JP1 XB and JPMCC 2016-JP2 XC.
2.	46.2.140	This Securitization Trust has issued the following securities that are owned by the Fund: LNSTR 2016-4 XA.
2.	46.2.141	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2015-C27 XA, MSBAM 2016-C28 XD, MSBAM 2016-C29 XD, MSBAM 2016-C30 XD, and MSC 2015-UBS8 XA.
2.	46.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X and TPHT 2021-HE1 XS2.
2.	46.2.143	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 XS2, TPMT 2016-1 XS1, and TPMT 2016-1 X.
2.	46.2.144	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, and TPMT 2016-2 XS2.
2.	46.2.145	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, and TPMT 2016-3 XS2.
2.	46.2.146	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, and TPMT 2016-4 XS3.
2.	46.2.147	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3, and TPMT 2016-5 X.

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2.	46.2.148	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, and TPMT 2017-1 XS2.
2.	46.2.149	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, and TPMT 2017-2 XS2.
2.	46.2.150	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, and TPMT 2017-3 XS2.
2.	46.2.151	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, and TPMT 2017-6 XS2.
2.	46.2.152	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS.
2.	46.2.153	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, and TPMT 2018-1 XS2.
2.	46.2.154	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1 and TPMT 2018-2 XS2.
2.	46.2.155	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1 and TPMT 2018-3 XS2.
2.	46.2.156	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, and TPMT 2018-4 XS2.
2.	46.2.157	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1 and TPMT 2018-5 XS2.
2.	46.2.158	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, and TPMT 2018-6 XS2.
2.	46.2.159	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1 and TPMT 2019-1 XS2.
2.	46.2.160	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1 and TPMT 2019-2 XS2.
2.	46.2.161	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2.
2.	46.2.162	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, and TPMT 2021-SJ1 XS2.

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2.	46.2.163	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, and TPMT 2021-SJ2 XS1.
2.	46.2.164	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, and TPMT 2022-SJ1 XS2.
2.	46.2.165	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2016-C35 XD, WFCM 2016-C33 XD, WFCM 2016-C33 XB, WFCM 2016-C32 XD, and WFCM 2015-C31 XA.
2.	46.2.166	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R.
2.	46.2.167	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-KEYS E and AHT1 2018-KEYS F.
2.	46.2.168	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2014-CR17 G.
2.	46.2.169	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2.
2.	46.2.170	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2012-LC9 F.
2.	46.2.171	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 M1, and TPHT 2021-HE1 M2.
2.	46.2.172	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 VFN, and TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	46.2.173	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1, TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B2, and TPMT 2016-3 B1.
2.	46.2.174	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 A2, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 M1, and TPMT 2016-5 M2.
2.	46.2.175	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 A2, TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, and TPMT 2017-2 M2.

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2.	46.2.176	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 A1, TPMT 2017-3 A2, TPMT 2017-3 B1, TPMT 2017-3 B2, TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 M1, and TPMT 2017-3 M2.
2.	46.2.177	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 A1, TPMT 2017-4 A2, TPMT 2017-4 B1, TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 M1, TPMT 2017-4 M2, TPMT 2017-4 X, TPMT 2017-4 XS1, and TPMT 2017-4 XS2.
2.	46.2.178	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 A1, TPMT 2017-5 A2, TPMT 2017-5 B1, TPMT 2017-5 B2, TPMT 2017-5 B3, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 M1, TPMT 2017-5 M2, TPMT 2017-5 XS1, and TPMT 2017-5 XS2.
2.	46.2.179	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 A1, TPMT 2017-6 A2, TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 M1, and TPMT 2017-6 M2.
2.	46.2.180	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, and TPMT 2017-FRE2 M4.
2.	46.2.181	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 A1, TPMT 2018-1 A2, TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 M1, and TPMT 2018-1 M2.
2.	46.2.182	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 A1, TPMT 2018-2 A2, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M1, and TPMT 2018-2 M2.
2.	46.2.183	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M1, and TPMT 2018-3 M2.
2.	46.2.184	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 M1, and TPMT 2018-4 M2.
2.	46.2.185	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 A1, TPMT 2018-5 A2, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M1, and TPMT 2018-5 M2.
2.	46.2.186	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 A2, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M1, and TPMT 2018-6 M2.

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2.	46.2.187	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, and TPMT 2019-1 M2.
2.	46.2.188	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M1, and TPMT 2019-2 M2.
2.	46.2.189	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 M1, and TPMT 2019-3 M2.
2.	46.2.190	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 A1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 B5, TPMT 2019-4 M1, TPMT 2019-4 M2, TPMT 2019-4 M2AX, and TPMT 2019-4 XA.
2.	46.2.191	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 A1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, and TPMT 2019-HY1 M2.
2.	46.2.192	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B1, TPMT 2019-HY2 B2, TPMT 2019-HY2 B3, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 M1, and TPMT 2019-HY2 M2.
2.	46.2.193	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A2, TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, and TPMT 2019-HY3 M2.
2.	46.2.194	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 M1, TPMT 2020-1 M2, and TPMT 2020-1 XA.
2.	46.2.195	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 M1, TPMT 2020-2 M2, and TPMT 2020-2 XA.
2.	46.2.196	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 M2, and TPMT 2020-3 XA.
2.	46.2.197	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 M1, TPMT 2020-4 M2, and TPMT 2020-4 XA.

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2.	46.2.198	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 M1, TPMT 2021-1 M2, and TPMT 2021-1 XA.
2.	46.2.199	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 A1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M1, and TPMT 2021-SJ1 M2.
2.	46.2.200	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 M1, and TPMT 2021-SJ2 M2.
2.	46.2.201	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 M1, TPMT 2022-1 M2, and TPMT 2022-1 XA.
2.	46.2.202	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 M1, TPMT 2022-2 M2, and TPMT 2022-2 XA.
2.	46.2.203	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 M1, and TPMT 2022-SJ1 M2.
2.	46.2.204	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C15 D.
2.	46.2.209	TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, and TPMF 2024-GR6X Z
2.	46.2.210	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1 and TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	46.2.211	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	46.2.212	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	47	The filer owns this General Partner entity.
2.	47.1	See lines 47.2.1 through 47.2.234 for the Fund holding on which this interest is based
2.	47.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	47.2.2	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: CRVNA 2023-N2 R
2.	47.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D
2.	47.2.8	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	47.2.9	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	47.2.10	See item 2.2.9.
2.	47.2.11	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	47.2.12	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	47.2.13	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	47.2.14	This position in common equity securities of Velo Bank is held through Promontoria Europe Investments 191 L.P., Promontoria 158 Coöperatie U.A. and (with 2 minority investors) Promontoria Holding 418 B.V.

PART	#	ENDNOTE
2.	47.2.15	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	47.2.16	Strategic Materials, Inc. (glass recycling company).
2.	47.2.17	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	47.2.18	See item 2.2.121.
2.	47.2.19	See item 2.2.120.
2.	47.2.20	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	47.2.21	Diebold Nixdorf Inc. (financial and retail technology technology company - NYSE:DBD). Public common stock investment.
2.	47.2.22	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	47.2.23	Vivace International Corporation (Industry: Aerospace & Defense). This borrower has entered into the following loan agreement: Convertible Promissory Note.
2.	47.2.24	SFRFP 5 1/8 07/15/29
2.	47.2.25	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	47.2.26	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	47.2.27	GSWMIN 0 04/30/26
2.	47.2.28	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31
2.	47.2.29	CVLGHT 5 5/8 09/15/28
2.	47.2.30	COIN 3 5/8 10/01/31, COIN 0 1/2 06/01/26
2.	47.2.31	DISH 3 3/8 08/15/26
2.	47.2.32	LOGM 5 1/2 05/01/28 1L, LOGM 5 1/2 05/01/28 2L

PART	#	ENDNOTE
2.	47.2.33	LVLT 3 5/8 01/15/29, LVLT 3 3/4 07/15/29, LVLT 11 11/15/29, LVLT 3 7/8 10/15/30, LVLT 4 04/15/31, LVLT 4 1/4 07/01/28, LVLT 10 1/2 05/15/30, LVLT 3.4 03/01/27, LVLT 10 1/2 04/15/29, LVLT 4 1/2 04/01/30,
2.	47.2.34	NEWSQ 17 1/2 05/01/24
2.	47.2.35	CFIELD 6 5/8 08/01/26
2.	47.2.36	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28
2.	47.2.37	PLDEVE 7 3/4 11/15/25
2.	47.2.38	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28
2.	47.2.39	TPCG 13 12/16/27
2.	47.2.40	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, UNIFIN 8 3/8 01/27/28
2.	47.2.41	VERITS 7 1/2 09/01/25
2.	47.2.42	EOS Energy Enterprises, Inc. (Industry: Renewable Energy). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment and Tranche 2 Commitment.
2.	47.2.43	Lightsquared LP (Industry: Telecom / Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out Loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan and Senior Pari Loan.
2.	47.2.44	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow)
2.	47.2.45	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow
2.	47.2.46	Escrow rights with respect to the following: SEGR Escrow Position
2.	47.2.47	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	47.2.48	Escrow rights with respect to the following: CT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	47.2.49	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE, TPMFT 2022-OM1 REPO RESERVE, TPMFT 2022-OM2 REPO RESERVE, TPMFT 2022-PM4 REPO RESERVE TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE, TPMFT 2023-OM2 REPO RESERVE, TPMFT 2023-OM2 X REPO RESERVE, TPMFT 2023-OM3 A REPO RESERVE, TPMFT 2023-OM3 B REPO RESERVE, TPMFT 2023-PM2 REPO RESERVE, TPMFT 2023-PM3 REPO RESERVE, TPMFT 2023-PM4 REPO RESERVE, TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	47.2.50	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	47.2.51	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	47.2.52	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, UNIFIN 8 3/8 01/27/28 Escrow.
2.	47.2.53	Internal Promissory Note in connection with commitment to invest in Red River Technology LLC.
2.	47.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X
2.	47.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-3 X, MCMLT 2017-3 XS, MCMLT 2017-2 XS, MCMLT 2017-2 X
2.	47.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS
2.	47.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 X, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 XS3, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX
2.	47.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	47.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1
2.	47.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS2, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	47.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2

PART	#	ENDNOTE
2.	47.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	47.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 X, TPMT 2022-4 XS2
2.	47.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	47.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2CX, TPMT 2023-CES1 XS1, TPMT 2023-CES1 M2AX, TPMT 2023-CES1 XS3, TPMT 2023-CES1 X
2.	47.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2FX, TPMT 2023-CES2 XS1, TPMT 2023-CES2 X
2.	47.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2
2.	47.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2
2.	47.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	47.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X, TPMT 2024-4 XS2
2.	47.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X, TPMT 2024-5 XS2
2.	47.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 X, TPMT 2024-CES1 XS2
2.	47.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR2 I, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2023-SFR1 F, AMSR 2021-SFR3 I
2.	47.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 M2, BMIR 2022-2 B1
2.	47.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: BIG 2022-BIG C, BIG 2022-BIG D
2.	47.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-XL F, BX 2019-XL G, BX 2019-XL E

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2.	47.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-MMP D, BX 2019-MMP E BX 2022-GPA D, BX 2022-GPA C BX 2022-MVRK E, BX 2021-ACNT E, BX 2022-PSB D, BX 2022-PSB C, BX 2021-LBA GJV, BX 2021-VOLT F, BX 2021-VOLT E
2.	47.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3
2.	47.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5, CHASE 2020-CL1 M5
2.	47.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2019-RP1 B2
2.	47.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: COLD 2020-ICE5 F
2.	47.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E
2.	47.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2022-1 E
2.	47.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2021-BHAR C
2.	47.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: ESA 2021-ESH F
2.	47.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 2B2, CAS 2022-R07 1B1, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2023-R02 1B2, CAS 2023-R04 1B2, CAS 2023-R05 1B2, CAS 2023-R06 1B2 CAS 2022-R02 2B2, CAS 2022-R06 1B2, CAS 2022-R07 1B2, CAS 2022-R04 1B2, CAS 2022-R06 1B2, CAS 2022-R07 1B2, CAS 2022-R02 2B2, CAS 2022-R04 1B2
2.	47.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	47.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2017-1 M2, SCRT 2021-1 M, SCRT 2021-2 M, SCRT 2021-3 M, SCRT 2023-1 BXS, SCRT 2023-1 M
2.	47.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA1 B1, STACR 2023-DNA1 B1, STACR 2022-DNA2 B1, STACR 2022-HQA1 B1, STACR 2021-DNA6 B2, STACR 2023-DNA2 B1, STACR 2021-HQA3 B2, STACR 2022-DNA3 B2, STACR 2021-DNA7 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-HQA1 B2, STACR 2021-HQA4 B2, STACR 2022-DNA2 B2, STACR 2022-DNA5 B2

PART	#	ENDNOTE
2.	47.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2019-WOLF B, GWT 2019-WOLF E, GWT 2019-WOLF C
2.	47.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2022-AGSS D, GSMS 2022-AGSS C GSMS 2022-ECI C, GSMS 2022-ECI D, GSMS 2018-LUAX D, GSMS 2023-FUN A, GSMS 2023-SHIP C, GSMS 2023-SHIP D
2.	47.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G
2.	47.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: HONO 2021-LULU F
2.	47.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: HIT 2022-HI32 G, HIT 2022-HI32 F, HIT 2022-HI32 E, HIT 2022-HI32 D
2.	47.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TOWN 2022-STAY D, TOWN 2022-STAY C
2.	47.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: LMLO 2023-1A C, LMLO 2023-1A D, LMLO 2023-1A B
2.	47.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2018-1 B2, MCMLT 2017-3 B4, MCMLT 2017-2 B4 MCMLT 2017-2 B5, MCMLT 2017-3 B5,
2.	47.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: NRMLT 2022-SFR1 H, NRMLT 2022-SFR1 I
2.	47.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1, E2 PATH 2022-1 F, PATH 2022-1 G
2.	47.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 H, PROG 2021-SFR11 G
2.	47.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2023-1 M2, RMIR 2023-1 B1, RMIR 2022-1 M2, RMIR 2022-1 B1
2.	47.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 B2, RCKT 2023-CES1 B1, RCKT 2023-CES1 A1A, RCKT 2023-CES1 A2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2, RCKT 2023-CES1 A1B
2.	47.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: SREIT 2021-MFP D

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2.	47.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 E2, STAR 2022-SFR3 F
2.	47.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H, STAR 2021-SFR2 H
2.	47.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 M1B, TPHT 2023-1 M2B, TPHT 2023-1 M1, TPHT 2023-1 M2, TPHT 2023-1 B3, TPHT 2023-1 B4, TPHT 2023-1 B5, TPHT 2023-1 A2, TPHT 2023-1 XA, TPHT 2023-1 XA2, TPHT 2023-1 A1A, TPHT 2023-1 B1, TPHT 2023-1 B2
2.	47.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2
2.	47.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1A
2.	47.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 A1
2.	47.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A2, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 M1, TPMT 2022-2 A1
2.	47.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 A1
2.	47.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A2, TPMT 2022-4 M1, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 M2, TPMT 2022-4 A1
2.	47.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 B1, TPMT 2023-1 A1, TPMT 2023-1 M2
2.	47.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A, TPMT 2023-CES1 A1A

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2.	47.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2F, TPMT 2023-CES2 M2, TPMT 2023-CES2 B1, TPMT 2023-CES2 B2, TPMT 2023-CES2 A1B, TPMT 2023-CES2 A2, TPMT 2023-CES2 M1, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 A1A
2.	47.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 A2, TPMT 2024-1 M1, TPMT 2024-1 M2, TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 A1, TPMT 2024-1 B1, TPMT 2024-1 B2
2.	47.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 M2, TPMT 2024-2 M1, TPMT 2024-2 B1, TPMT 2024-2 A1B, TPMT 2024-2 A2, TPMT 2024-2 A1A
2.	47.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 B1
2.	47.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 B1, TPMT 2024-4 A1B, TPMT 2024-4 A2, TPMT 2024-4 M1, TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 A1A
2.	47.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 M1, TPMT 2024-5 M2, TPMT 2024-5 B1, TPMT 2024-5 B5, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 A1A
2.	47.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 B1, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2, TPMT 2024-CES1 B2, TPMT 2024-CES1 A1A
2.	47.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2022-SFR2 E
2.	47.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: WMRK 2022-WMRK A
2.	47.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	47.2.126	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.127	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.128	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.129	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.

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2.	47.2.130	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.131	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.132	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.133	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.134	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.135	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.136	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the fund has invested.
2.	47.2.137	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	47.2.138	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	47.2.139	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	47.2.140	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	47.2.141	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.

PART	#	ENDNOTE
2.	47.2.142	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	47.2.143	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	47.2.144	See item 40.2.42.
2.	47.2.145	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure
2.	47.2.146	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	47.2.147	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	47.2.148	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).
2.	47.2.149	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	47.2.150	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.

PART	#	ENDNOTE
2.	47.2.151	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	47.2.152	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	47.2.153	See item 1.2.43.
2.	47.2.154	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	47.2.155	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	47.2.156	See item 16.2.2.
2.	47.2.157	Landmark Structures (tank and vessel design and manufacturing company). Common stock equity investment.
2.	47.2.158	Colt Parent Company LLC (autism therapy services company operating under the Lighthouse Autism Centers brand). This private common equity investment is held through Cerberus Colt Del Holdings, L.L.C. and Cerberus Colt Aggregator LP.
2.	47.2.159	M1 Support Services, L.P. (aircraft maintenance and modification, flight training and operations support, and supply chain services). This private common equity investment is held through Sky Acquisition Holdings, LLC, Cerberus Sky Aggregator, L.P., Sky ParentCo, LLC (majority owner) and Sky Intermediate, LLC.
2.	47.2.160	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.
2.	47.2.161	Mina Petroleum SPC (fuel storage terminal located in Oman). This private common unit equity investment is held through Siren Aggregator, LLC, Siren Purchaser, LLC and Mina Group FZCO.
2.	47.2.162	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent, LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	47.2.163	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	47.2.164	3Z Brands (designer, manufacturer, distributor, and retailer of mattresses and related bedding products). This private common equity investment position is held through Cerberus Sleep Del Holdings, L.L.C. and Cerberus Sleep Aggregator, L.P. (majority owner).

PART	#	ENDNOTE
2.	47.2.165	Red River Technology LLC (IT solutions provider to U.S. government). This private common equity position is held through Cerberus Cloud Aggregator, L.P., Cerberus Cloud Del Holdings, L.L.C., Cerberus Cloud Topco, LP, Cloud Holdings, LP, Cloud Intermediate Holdings, LP and Cloud Purchaser, LP.
2.	47.2.166	Source Code (software development company). This private common stock investment is held through Cerberus Concord Aggregator, L.P.
2.	47.2.167	See item 31.2.54.
2.	47.2.168	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	47.2.169	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through SFR Delos Partners L.P.
2.	47.2.170	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	47.2.171	American Trailer World Corp. (Industry: Transportation Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.172	Anastasia Parent, LLC (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: First Lien Term B.
2.	47.2.173	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	47.2.174	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.175	Atlas Purchaser Inc (Aspect Software) (Industry: Software). This borrower has entered into the following loan agreements: Term Loan, 2nd Out Term Loan and 3rd Out Term Loan (Tranche A).
2.	47.2.176	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.177	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). This borrower has entered into the following loan agreement: Exit Term Loan.

PART	#	ENDNOTE
2.	47.2.178	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.179	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreements: New Term Loan.
2.	47.2.180	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	47.2.181	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan and Super Senior Term Loan.
2.	47.2.182	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.183	Esdec Solar Group BV (Industry: Renewable Energy). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.184	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.185	Gibson Brands, Inc. (Industry: Consumer Discretionary / Leisure Products). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	47.2.186	Groupe Solmax Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.187	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.188	Harland Clarke (Vericast Corp) (Industry: IT Services). This borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	47.2.189	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.190	Hexion Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	47.2.191	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.192	Isagenix International LLC (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Senior Lien Term Loan.

PART	#	ENDNOTE
2.	47.2.193	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	47.2.194	Joerns Healthcare, LLC (Industry: Healthcare). This borrower has entered into the following loan agreements: New Term Loan, Term Loan A, Term Loan B, Tranche A Term Loan and Tranche B Term Loan.
2.	47.2.195	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	47.2.196	Laces Group (Decolin Inc) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.197	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	47.2.198	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.199	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable / Building Products). This borrower has entered into the following loan agreement: Term Loan (2022).
2.	47.2.200	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.201	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products / Machinery). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.202	LTI Holdings Inc (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Third Amendment Additional Term Loan.
2.	47.2.203	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.204	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	47.2.205	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	47.2.206	Merlin Buyer Inc. (Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	47.2.207	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.208	Mountaineer Merger Corporation (Industry: Retail / Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.209	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	47.2.210	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.211	Oscar Acquisition Co, LLC (Industry: Construction Materials). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	47.2.212	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.213	Patagonia Holdco LLC (Industry: Telecommunications). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.214	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.215	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.216	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	47.2.217	Power Stop LLC (Industry: Automotive Consumer Discretionary Products). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.218	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.219	Quest Software Inc. (Industry: Software). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.220	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.221	Skopima Consilio Parent LLC (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	47.2.222	SMI Acquisition Inc (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Term Loan, New Money DIP, Initial First Out U.S. Term Loan and Initial Canadian Term Loan.
2.	47.2.223	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary / Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.224	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: Term B Loan.
2.	47.2.225	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.226	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Take Back Loan.
2.	47.2.227	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.228	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.229	Team Public Choices LLC (Team Services) (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	47.2.230	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.231	Titan Acquisition Co. New Zeland Ltd (Trade ME) (Industry: Consumer Discretionary / Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	47.2.232	Viad Corp (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	47.2.233	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33, T 4 3/8 07/15/27, B 06/04/24, B 07/02/24, B 08/15/24, B 10/08/24, B 10/03/24, B 10/15/24, B 10/17/24
2.	47.2.234	Security: EOSE; Strike Price: No Strike Price; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	48	This interest is held by Stephen A. Feinberg directly and indirectly through Feinberg Family Institutional, LLC. The filer owns this General Partner entity.
2.	48.1	See lines 48.2.1 through 48.2.13 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	48.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2007-3 H
2.	48.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: JPALT 2007-A2 12A5
2.	48.2.3	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24 and B 04/30/24
2.	48.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: LTS 2006-3A A1B2 and ALTS 2006-3A A1A
2.	48.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2006-HQ10 X1
2.	48.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: RBSSP 2009-6 16A3
2.	48.2.7	Patterson-UTI Energy Inc (petroleum land drilling and pressure pumping services - NASDAQ:PTEN). This public common stock equity investment was held through Keane Investor Holdings, LLC. This position has been sold.
2.	48.2.8	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held Germany real estate assets, which have been divested, through numerous local SPVs). This investment was held through Promontoria Europe Investments XXX LDC, Promontoria German Real Estate Holdings 1 LDC (Class Blue), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	48.2.11	Promontoria Holding 36 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a portfolio of Spanish secured NPLs). This position is held through Promontoria Europe Investments 31 LDC, Promontoria Holding Coop II LDC (Class G), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A. and Cerberus Global Investments B.V. This entity also owns Promontoria Bee S.L., which owns certain related real property interests for the European NPL Business. In addition, Promontoria Bee Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	48.2.12	Promontoria Holding 38 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns portfolios of Spanish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 34 LDC, Promontoria Holding Coop II LDC (Class J), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 42 B.V. This entity also owns Promontoria Sierra, S.L., which holds real estate assets related to the NPL portfolios for the European NPL Business.

PART	#	ENDNOTE
2.	48.2.13	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	49	The filer owns this General Partner entity.
2.	49.1	See lines 49.2.1 through 49.2.124 for the Fund holding on which this interest is based
2.	49.2.3	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	49.2.4	See item 7.2.13.
2.	49.2.5	An equity RE investment in five hotel assets in SE US held through CRE-2014 SE Hotel Holding-R, LLC and CRE-2014 SE Hotel REIT Member, LLC.
2.	49.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3 and TPMT 2021-R1 B4
2.	49.2.7	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24 and B 04/30/24
2.	49.2.8	T 3 7/8 08/15/34
2.	49.2.9	Miscellaneous assets and expense items related to trading in mortgage back securities.
2.	49.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2008-C2 AM
2.	49.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1 and TPMT 2016-1 M2
2.	49.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2, TPMT 2019-MH1 B5, TPMT 2019-MH1 B4, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2 and TPMT 2019-MH1 M1
2.	49.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2 and TPMT 2016-2 M1

PART	#	ENDNOTE
2.	49.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPFM 2018-A12X A, TPFM 2018-A12X B, TPFM 2018-A12X D, TPFM 2018-A12X F, TPFM 2018-A12X C and TPFM 2018-A12X E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	49.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPFM 2019-A13A A1, TPFM 2019-A13A B, TPFM 2019-A13A C, TPFM 2019-A13A D, TPFM 2019-A13A E, TPFM 2019-A13A Z and TPFM 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	49.2.16	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	49.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2 and TPMT 2016-4 M1
2.	49.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 A2 and TPMT 2017-1 B2
2.	49.2.19	See item 7.2.20.
2.	49.2.20	See item 7.2.15.
2.	49.2.21	Promontoria Holding 116 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 72 LDC, Promontoria Holding Coop II LDC (Class 2014-I), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V., Promontoria Leopard Holding B.V. and Promontoria Holding 115 B.V. This entity owns subsidiaries (Guildhall SC Propco B.V., Aberafan SC Propco B.V., Swan SC Propco B.V., Fleet Walk SC Propco B.V., Quadrant SC Propco B.V., Loreburn SC Propco B.V.), each of which owns a UK shopping center for the European Real Estate Business, as well as Leopard Car Park Management Limited, which leases and manages associated car parking facilities for the European Real Estate Business.
2.	49.2.22	CW Investments LP (Owner and operator of hotels located in Canada). Majority interest in the JV was held through Promontoria Europe Investments 98 LDC, Promontoria 7 Coöperatie U.A., Promontoria Holding 135AB B.V. and Promontoria Holding Limited Partnership. This interest was exited in 2024.
2.	49.2.23	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held real estate assets in Germany which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.

PART	#	ENDNOTE
2.	49.2.24	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	49.2.25	See item 7.2.21.
2.	49.2.26	Promontoria Shift Holdings 2 B.V. (Dutch Special Purpose Vehicle which held German real estate assets, which have been divested, through numerous local SPVs). The majority position was held through Promontoria Europe Investments 63 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Shift Holdings 2 B.V.
2.	49.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1 and TPMT 2019-3 XS2
2.	49.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1 and TPMT 2019-4 XS2
2.	49.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2 and TPMT 2019-HY1 X
2.	49.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X and TPMT 2020-1 XS2
2.	49.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X and TPMT 2020-2 XS2
2.	49.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 XS2 and TPMT 2020-3 X
2.	49.2.33	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE.
2.	49.2.34	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE.
2.	49.2.35	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE.
2.	49.2.36	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE.
2.	49.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 XS1, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX and TPMT 2020-MH1 X

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2.	49.2.38	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE.
2.	49.2.39	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE.
2.	49.2.40	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE.
2.	49.2.41	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE.
2.	49.2.42	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE.
2.	49.2.43	Carried interest in a co-investor's special purpose vehicle, Albertsons Lubert Adler E199 LDC, with respect to its investment in Albertsons Companies Inc common stock (NYSE: ACI).
2.	49.2.44	An equity investment in commercial RE located in Hollywood, CA is held through CRE Crossroads Partner Member, LLC, CRE Crossroads Corp Member, LLC, CRE Crossroads Member, LLC, CRE-HAR Crossroads JV II, LLC (50%) and CRE-HAR Crossroads JV III, LLC (50%).
2.	49.2.45	An equity investment in commercial RE (hotel and meeting/event space) located in South Bay, CA held through CRE Manhattan Beach Member, LLC and CRE WHG Manhattan Beach JV, LLC (majority owner).
2.	49.2.47	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	49.2.48	See item 7.2.32
2.	49.2.49	See item 7.2.33
2.	49.2.50	See item 7.2.25.
2.	49.2.51	See item 7.2.34
2.	49.2.52	See item 7.2.36
2.	49.2.53	C3 Investment Fund (Italian real estate investment fund). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	49.2.54	See item 7.2.19.
2.	49.2.55	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (Each an Italian company). This position is held through Cerberus Raphael Italy Investor, LP, which owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian mortgage-backed NPL portfolio), and through Promontoria Europe Investments 105 LDC, Promontoria 14 Coöperatie U.A., and Promontoria Holding 181 B.V., which owns CR 1 Real Estate S.r.l. (which holds any real estate assets recovered from the NPL portfolio).

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2.	49.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X and TPMT 2015-1 XS1
2.	49.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1 and TPMT 2015-2 2XS1
2.	49.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X and TPMT 2015-4 XS1
2.	49.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1
2.	49.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1 and TPMT 2016-1 XS2
2.	49.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1 and TPMT 2016-2 XS2
2.	49.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1 and TPMT 2016-3 XS2
2.	49.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2 and TPMT 2016-4 XS3
2.	49.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3 and TPMT 2016-5 X
2.	49.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1 and TPMT 2017-1 XS2
2.	49.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1 and TPMT 2017-2 XS2
2.	49.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1 and TPMT 2017-3 XS2
2.	49.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1 and TPMT 2017-6 XS2
2.	49.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1 and TPMT 2018-1 XS2
2.	49.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1 and TPMT 2018-2 XS2

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2.	49.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1 and TPMT 2018-3 XS2
2.	49.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1 and TPMT 2018-4 XS2
2.	49.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1 and TPMT 2018-5 XS2
2.	49.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1 and TPMT 2018-6 XS2
2.	49.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	49.2.76	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	49.2.77	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	49.2.78	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	49.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2 and TPMT 2019-1 XS1
2.	49.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2 and TPMT 2019-2 XS1
2.	49.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	49.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 X, TPMT 2019-HY3 XS2 and TPMT 2019-HY3 XS1
2.	49.2.83	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE.
2.	49.2.84	Miscellaneous liabilities and expense items related to trading in mortgage back securities.

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2.	49.2.85	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	49.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2 and TPMT 2016-3 M1
2.	49.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-R1 B, TPMT 2016-5 B5, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1 and TPMT 2016-5 A2
2.	49.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B3, TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1 and TPMT 2017-2 A2
2.	49.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B3, TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2 and TPMT 2017-3 A1
2.	49.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2 and TPMT 2017-4 A1
2.	49.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2 and TPMT 2017-6 A1
2.	49.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2 and TPMT 2018-1 A1
2.	49.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2 and TPMT 2018-2 A1
2.	49.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2 and TPMT 2018-3 A1
2.	49.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2 and TPMT 2018-4 A1

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2.	49.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2 and TPMT 2018-5 A1
2.	49.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B1, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 B2, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1B and TPMT 2018-6 A1A
2.	49.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3 and TPMT 2021-R1 B4
2.	49.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB and TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	49.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 XS2, TPMT 2017-5 XS1, TPMT 2017-5 B5, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2 and TPMT 2017-5 A1
2.	49.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B5, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 B1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2 and TPMT 2019-1 A1
2.	49.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 A1 and TPMT 2019-2 B5
2.	49.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 B5, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 M2 and TPMT 2019-3 M1
2.	49.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XA, TPMT 2019-4 B5, TPMT 2019-4 B4, TPMT 2019-4 B3, TPMT 2019-4 B2, TPMT 2019-4 B1, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2 and TPMT 2019-4 A1
2.	49.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2 and TPMT 2019-HY1 A1
2.	49.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2 and TPMT 2019-HY2 A1

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2.	49.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B and TPMT 2019-HY3 A1A
2.	49.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 XA, TPMT 2020-1 B5, TPMT 2020-1 B4, TPMT 2020-1 B3, TPMT 2020-1 B2, TPMT 2020-1 B1, TPMT 2020-1 M2 and TPMT 2020-1 M1
2.	49.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2 and TPMT 2020-2 A1B
2.	49.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B5, TPMT 2020-3 B4, TPMT 2020-3 B3, TPMT 2020-3 B2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1 and TPMT 2020-3 A2
2.	49.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 B3
2.	49.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4A XA3R and TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	49.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1 and TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	49.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA2 and TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	49.2.120	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

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2.	49.2.121	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	49.2.122	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	49.2.123	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	49.2.124	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	50	The filer owns this General Partner entity.
2.	50.1	See lines 50.2.1 through 50.2.210 for the Fund holding on which this interest is based
2.	50.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO
2.	50.2.2	An equity investment in three commercial RE properties located at 555 S Renton Village PI Renton, WA 98057, 707 S Grady Way, Renton, WA 98057 and 700 S Renton Village PI, Renton, WA 98057 held through CRE Triton JV Member, LLC and CRE-WPL Triton JV, LLC (majority owner).
2.	50.2.3	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	50.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B

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2.	50.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 SA
2.	50.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M1, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 B3
2.	50.2.7	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/30/24
2.	50.2.8	T 3 7/8 08/15/34
2.	50.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-KEYS E
2.	50.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	50.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	50.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 A2
2.	50.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	50.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1
2.	50.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	50.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2, TPMF 2019-GR4X XA2R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	50.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	50.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X XA1, TPMF 2024-GR6X Z, TPMF 2024-GR6X B, TPMF 2024-GR6X XA2, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	50.2.19	These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	50.2.20	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	50.2.21	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	50.2.22	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	50.2.23	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	50.2.24	The issuer is a Securitization Trust that has writtengranted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	50.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2014-GC19 XC, CGCMT 2016-GC36 XD, CGCMT 2016-P3 XD, CGCMT 2016-GC37 XD, CGCMT 2016-P4 XC
2.	50.2.26	The issuer is a Securitization Trust that has writtengranted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	50.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1
2.	50.2.28	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.29	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	50.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2
2.	50.2.32	An equity investment in hotel located at 870 7th Ave, New York, NY 10019 held through CRE Park Central-C, LLC, CIREP Overseas Park Central, LLC (minority owner), CRE Park Central-P, LLC and CRE-SS Park Central JV Member, LLC (majority owner).
2.	50.2.33	Qbic Hotels B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns and operates hotel real estate assets in Europe). This position is held through Promontoria Europe Investments 139 LDC, Promontoria 29 Coöperatie U.A., Promontoria Holding 199 B.V. and Promontoria Holding 200, B.V. This entity owns Qbic Hotels International Management Ltd., Parc Bellevue Sprl, Qbic Hotels Portugal B.V. and Promontoria Qbic Holdings Ltd. which in turn owns Qbic Hotels (Manchester) Limited and Qbic Hotels Ltd. In addition, Promontoria Athena Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.34	See item 7.2.20.
2.	50.2.35	Promontoria (Pluto) Limited (Irish company which is part of the Cerberus group's European NPL Business and owns a mortgage-backed Irish NPL portfolio). This equity position is held through Promontoria Europe Investments 128 LDC, Promontoria 20 Coöperatie U.A., Promontoria Holding 161 B.V. and Promontoria Holding 100 B.V. In addition, Promontoria Pluto Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.36	Promontoria (Oyster) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of mortgage-backed Irish NPLs). This position is held through Promontoria Europe Investments 130 LDC, Promontoria 22 Coöperatie U.A., Promontoria Holding 171 B.V. and Promontoria Holding 172 B.V. In addition, Promontoria Oyster Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	50.2.37	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.38	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.39	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.40	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.41	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.42	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.43	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.44	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.45	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	50.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	50.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, TPMT 2019-3 M2X

PART	#	ENDNOTE
2.	50.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX, TPMT 2019-4 M2BX
2.	50.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2
2.	50.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 A2BX, TPMT 2020-3 M1AX, TPMT 2020-3 A2AX
2.	50.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	50.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	50.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	50.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	50.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	50.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2
2.	50.2.57	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M2
2.	50.2.59	Promontoria (Arrow) Limited (Irish company which is part of the Cerberus group's European NPL Business and holds a primarily Irish mortgage backed NPL loan portfolio). This position is held through Promontoria Europe Investments 106 LDC, Promontoria 15 Coöperatie U.A., Promontoria Holding 175 B.V., and Promontoria Holding 176 B.V. In addition, Promontoria Arrow Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	50.2.60	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.61	Promontoria (Gem) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed NPL portfolios secured by Irish, UK and German real estate assets). This position is held through Promontoria Europe Investments 123 LDC, Promontoria 18 Coöperatie U.A., Promontoria Holding 141 B.V. and Promontoria Holding 142 B.V. In addition, Promontoria GEM Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.62	Promontoria Holding 168 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held Finland real estate assets held by various local subsidiaries). This position is held through Promontoria Europe Investment 140 LDC, Promontoria 30 Coöperatie U.A. and Promontoria Holding 164 B.V. In addition, Promontoria Neptune of Finland Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.63	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Raphael Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian mortgage-backed NPL portfolio). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 105 LDC, Promontoria 14 Coöperatie U.A., and Promontoria Holding 181 B.V., which owns CR 1 Real Estate S.r.l. (a local SPV).
2.	50.2.64	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.65	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.66	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.67	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	50.2.68	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.69	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.70	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.71	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.72	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.73	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	50.2.74	Industry: Brokerage Firm from Brazil. This borrower has entered into the following loan agreements: NEXP3 BZ Secured Dip Loan- Tranche 1, NEXP3 BZ Secured Dip Loan- Tranche 2, NEXP3 BZ Secured Dip Loan- Tranche 3, NEXP3 BZ Secured Dip Loan- Tranche 4, NEXP3 BZ Secured Dip Loan- Tranche 5, NEXP3 BZ Secured Dip Loan- Tranche 6, NEXP3 BZ Secured Dip Loan- Tranche 7, NEXP3 BZ Loan- Tranche 1., NEXP3 BZ Loan- Tranche 2., NEXP3 BZ Loan- Tranche 3.
2.	50.2.75	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	50.2.76	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.77	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	50.2.78	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.79	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.80	An equity investment in commercial RE located at 701 Timpanogos Pkwy Ste. 2200, Orem, UT is held through CRE 2017 Canyon Park Member, LLC and CRE-Muller Canyon Park, LLC (majority owner), a Joint Venture vehicle.
2.	50.2.81	An equity investment in commercial RE (hotel and meeting/event space) located in South Bay, CA held through CRE Manhattan Beach Member, LLC and CRE WHG Manhattan Beach JV, LLC (majority owner).

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2.	50.2.82	<p>MetaProp Ventures II (QP), L.P. (real estate industry and related company venture capital). The filer regards MetaProp as a portfolio company operating business that is active in the Property Technology sector, providing research and advice to its clients, but notes that it has also made investments in other companies as described below. The Values attributable to any such investments are not readily ascertainable by Cerberus. The filer believes it is very unlikely the reportable Value that might be attributable indirectly from any one company in which MetaProp has invested would be more than \$1,000. The companies in which MetaProp has invested are:</p> <ol style="list-style-type: none"> 1. 100 Hi Cavalry, Inc. (dba 100) 2. Acorn Finance Headway Sales Inc. (DBA Acorn Finance) 3. Actuate Aegis Systems, Inc. d/b/a Actuate 4. Advocate Advocate Technologies, Inc. 5. Afterlife Afterlife Ag Inc. 6. Airworks AirWorks Solutions, LLC 7. Aldoa Aldoa Inc. 8. Aloft Aloft Inc. 9. alpha'a Alpha'a Inc. 10. Asuene Asuene Inc. 11. atease AtEase Rentals Corporation 12. ATC ATC Research, Inc. 13. attentive Attentive Mobile Inc. 14. backbone AI Backbone AI, Inc. 15. billy BuildAP, Inc. 16. bizly Bizly, Inc. 17. bowery Bowery Real Estate Systems, Inc. 18. Branch Technology Branch Technology, Inc. 19. briq brickschain construction services Inc. DBA Briq.

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brickschain construction services Inc. DBA Briq.
20. BuildOps
BuildOps, Inc.
21. castia
22. CoFi
Construction Finance, Inc.
23. Connect Homes
24. Demex
25. dnk
DN Korea Co., Ltd.
26. Doorstead
Doorstead Inc.
27. EcoClaim
EcoClaim Solutions Inc.
28. enertiv
Enertiv, Inc.
29. ergeon
Ergeon Inc.
30. ei estateintel
Estate Intel Limited
31. everybody
32. faura
Faura Co.
33. FLOORFY
FLOORFY, S.L.
34. FURNISHR.
Furnishr Inc.
35. H2 Corporation
H2Corporation, Co. Ltd.
36. Handoff
1build, Inc.
37. Higharc
Higharc, Inc.
38. HomeLister
HomeLister, Inc.
39. HouseAccount
HouseAccount, Inc.
40. HqO
HqO, Inc.
41. Jetty
Jetty Insurance Agency LLC
42. Join
Join, Inc.
43. JONES
The Jones Agency, Inc.

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The Jones Agency, Inc.
44. juno
Juno Residential, Inc.
45. Kelvin
Kelvin Systems, Inc.
46. Kwant.AI
47. Latchel
Latchel, Inc.
48. Light RFP
Light RFP, Inc.
49. LOCATE
50. LONGMARK
51. MAPPED
Mapped Inc.
52. maybern
Maybern Solutions, Inc.
53. milo
Milo Credit, LLC, Milo Payments, LLC, and Milo Holdings, Inc.
54. Morty
Morty, Inc.
55. obie
Obie Insurance Group, LLC, Creisoft, Inc.
56. OCCUPIER
Occupier, Inc.
57. OnsiteIQ
OnsiteIQ, Inc.
58. PadSplit
PadSplit, Inc.
59. PAINTJET
60. Palazzo
61. Pest Share
Pest Share Inc.
62. pinpoint
PinPoint Analytics Inc.
63. Placemark
Placemakr, Inc.
64. Proper
Proper Technologies, Inc.
65. Renegade
Renegade Insurance LLC
66. REVELA
Revela, Inc.
67. saltbox
Saltbox, Inc.
68. Showdigs

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68. Showdigs
Showdigs, Inc.
69. side
Side, Inc.
70. SKILLIT
Skillit Inc.
71. Skipp
72. SocialSign.in
SocialSign.in Inc.
73. source
Krowdsourced, Inc. dba Sourced
74. SPACEMAZE
Spacemaze Sweden AB
75. Spleet
Spleet Inc.
76. STAGEGLASS
77. STAIRCASE
Staircase, Inc.
78. STAY OPEN
Stay Open, Inc.
79. sugar
Jetpack, Inc.
80. SWITCH AUTOMATION
Switch Automation Inc., Switch Automation Pty Ltd
81. SYNCO
CakeTech, Inc. d/b/a Synco
82. Table22
Table22, Inc.
83. toggle
toggle holdings Inc.
84. Tongo
Tongo Financial, Inc.
85. TRACFLO
TracFlo, Inc.
86. Travtus
Travtus Workforce Pte Ltd
87. TRESTLE
Duh Corp dba Trestle
88. Urbint
Urbint, Inc.
89. VERFICO
Verfico Software LLC
90. VERGESENSE
VergeSense, Inc.
91. wesmartPark

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		91. wesmartPark 92. yamori Yamori Corporation 93. yave Yave Smart Lending SPV, S.A.P.I. de C.V., S.O.F.O.M. E.N.R. 94. younity Younity Inc. 95. Zeera 96. AlphaFlow 97. aquicore 98. Canary Canary Connect, Inc. or Canary Technology Europe Limited 99. Common Common Living, Inc. 100. COMPSTAK CompStak, Inc. 101. CONSTRUCT Construct Software Limitada. 102. coUrbanize 103. CREXI Commercial Real Estate Exchange, Inc. 104. DEALPATH Dealpath, Inc. 105. KeyMe KeyMe, LLC 106. Laurel & Wolf Indexsy Group DBA Laurel & Wolf 107. LawnStarter LawnStarter Inc. 108. lenda 109. rachio Rachio Inc. 109. senseware 110. snapdocs Snapdocs, Inc. 111. SQUAREFOOT TheSquareFoot, Inc.
2.	50.2.83	An equity investment in commercial RE towers located at 1100 Town and Country Rd, Orange, CA 92868, 2677 N Main St, Santa Ana, CA 92705 and 18881 Von Karman Ave Suite 400, Irvine, CA 92612 that is held through CRE OC JV Member, LLC and CRE-Muller OC, LLC (majority owner).
2.	50.2.84	An equity investment in residential land parcel in San Pedro neighborhood of Los Angeles, CA held through CRE San Pedro Member, LLC and CRE-HAR San Pedro JV, LLC (majority owner).

PART	#	ENDNOTE
2.	50.2.85	Promontoria Holding 236 B.V. (Dutch Special Purpose Vehicle holding a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs).
2.	50.2.86	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.87	Promontoria Manzana, S.A. (Spanish joint venture company which is part of the Cerberus group's European Real Estate Business and holds a portfolio of Spanish REOs). This majority position is held through Promontoria Europe Investments 164 LDC, Promontoria 57 Coöperatie U.A., Promontoria Holding 247 B.V., and Promontoria Holding 248 B.V., which holds a majority interest in this entity. This entity owns Global Licata, S.A. and Global Pantelaria, S.A., which jointly own Licata Residential S.L. (which owns REOs). Promontoria Holding 247 B.V. also holds a minority interest in Promontoria MACC Residential, S.L., a Spanish rental asset management entity that is part of the European Real Estate Business. In addition, Promontoria Apple Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.88	Promontoria Holding 284 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and indirectly owns Portuguese real estate assets through its subsidiaries Sentido Prevenido, S.A. and Mèrito Secreto S.A.). This position is held through Promontoria Europe Investments 186 LLC, Promontoria 81 Coöperatie U.A. and Promontoria Holding 283 B.V. In addition, Promontoria Arya Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.89	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.90	Optimum RE Spain, SOCM I S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business and owns Spanish real estate assets). This position is held through Promontoria Europe Investments 183 LDC, Promontoria 78 Coöperatie U.A., Promontoria Holding 293 B.V. and Promontoria Holding 294 B.V. In addition, Promontoria Bravo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.91	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.

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2.	50.2.92	Promontoria Challenger I S.A. (Spanish real estate / REOs joint venture that is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 165 LDC, Promontoria 58 Coöperatie U.A., Promontoria Holding 265 B.V., Promontoria Holding 266 B.V. and MACC Holdco S.L.U., which owns a majority interest in this entity. MACC Holdco S.L.U. also holds a minority interest in Promontoria MACC Residencial, S.L. (a rental asset management entity that is part of the European Real Estate Business). Promontoria Challenger I, S.A. owns the following subsidiaries: Promontoria Coliseum Land, S.L.U., Promontoria Coliseum Real Estate, S.L.U., Promontoria Coliseum Industrial Assets, S.L.U. and Promontoria Coliseum Residencial, S.L.U., each of which own Spanish REOs for the European Real Estate Business. In addition, Promontoria CCR Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.93	Australian mortgage lending and loan portfolio servicing operations company. This investment is held through Promontoria Falcon Lender L.P., Promontoria 43 Coöperatie U.A. and Promontoria Holding 224 B.V., Promontoria Holding 225 B.V., Promontoria Falcon Holding Pty Ltd., and Promontoria Falcon Pty Ltd. This investment also includes Promontoria Holding 365 B.V., which holds securitization notes related to this structure.
2.	50.2.94	Iside SPE S.r.l. and CR Firenze Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Firenze Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio). Certain enforced assets from the Italian NPL portfolio are held for the European NPL Business through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.l. (a local SPV).
2.	50.2.95	<p>Promontoria Marina, S.L.U. (Spanish industrial and residential REOs that are part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 144 LDC, Promontoria 34 Coöperatie U.A., Promontoria Holding 207 B.V., and Promontoria Holding 208 B.V.</p> <p>Grupo Inmoglaciador, S.L. (Spanish residential RE developer that owns Inmoglaciador Homes S.A). The Inmoglaciador position is held through Promontoria Europe Investments 100 LDC, Promontoria 8 Coöperatie U.A., Promontoria Holding 129 B.V., and Promontoria Holding 219 B.V.</p> <p>The respective investments in Marina and Inmoglaciador are linked through certain equity cross-participation arrangements. Promontoria Holding 207 B.V. also holds a minority interest in Promontoria Mahou Designated Activity Company (Irish Special Purpose Vehicle) which through its subsidiaries owns real estate assets in Spain. Promontoria Ice Marina Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.</p>
2.	50.2.96	Promontoria Indian Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Portuguese mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 181 LLC, Promontoria 75 Coöperatie U.A., Promontoria Holding 285 B.V. and Promontoria Holding 291 B.V. This entity also owns PRMT Indian, S.A. which owns certain related real estate assets for the European NPL Business. In addition, Promontoria Indian Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	50.2.97	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.98	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	50.2.99	Nemo Investment Vehicle S.A. (Romanian company which is part of the Cerberus group's European Real Estate Business and owns a Romanian hotel real estate asset). This majority position is held through Promontoria Nemo Lender L.P., Promontoria 31 Coöperatie U.A., Promontoria Holding 217 B.V. and Promontoria Holding 218 B.V.
2.	50.2.100	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	50.2.101	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	50.2.102	Promontoria Holding 310 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 193 LLC, Promontoria 87 Coöperatie U.A. and Promontoria Holding 309 B.V. This entity owns various local subsidiaries which own real property in Portugal for the European Real Estate Business. In addition, Promontoria Preof Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.103	Oniro SPV S.r.l. (an Italian company). This position is held through Cerberus Primo Investor, LP which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 221 LDC, Promontoria 117 Coöperatie U.A., and Promontoria Holding 382 B.V., via local Italian SPVs.

PART	#	ENDNOTE
2.	50.2.104	Promontoria (Redwood) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.105	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	50.2.106	Iside SPE S.r.l. and CR San Marco Real Estate S.r.l. (each an Italian company). This position is held through Cerberus San Marco Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of an Italian NPL portfolio). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 177 LDC, Promontoria 70 Coöperatie U.A., and Promontoria Holding 277 B.V., which owns CR San Marco Real Estate S.r.l. (a local SPV).
2.	50.2.107	This issue is an Argentinian financial trust which owns an office Building in Argentina. This position is held through Promontoria Santa Lender L.P., Promontoria 65 Coöperatie U.A. and Promontoria Holding 269 B.V.
2.	50.2.108	Promontoria Scariff Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 163 LDC, Promontoria 56 Coöperatie U.A., Promontoria Holding 245 B.V. and Promontoria Holding 267 B.V. In addition, Promontoria Scariff Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.109	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.110	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

PART	#	ENDNOTE
2.	50.2.111	Promontoria Holding Logistics 1 B.V. (Dutch operating company which is part of the Cerberus group's European Real Estate Business that owns and manages strategic real estate properties throughout Europe). This majority equity position is held through Promontoria Europe Investments 178 LLC, Promontoria Europe Investments 132 LLC, Promontoria SIRE Coöperatie U.A. and Promontoria Holding Logistics TopCo B.V. Through its subsidiaries this entity owns strategic logistics RE assets for the European Real Estate Business in Germany (Promontoria Logistics Germany Holdings B.V., Promontoria Leipzig Holding B.V., and Promontoria Leipzig B.V.), the Netherlands (Promontoria Logistics NL Holdings B.V., Promontoria Logistics Viaduct B.V., Promontoria Logistics Rotterdam B.V., Promontoria Logistics Fresh B.V., Promontoria Logistics Fresh 1 B.V. and Promontoria Logistics Twin B.V.), Spain (Promontoria Logistics Spain Holdings B.V., Promontoria Logistics Spain B.V., Promontoria Logistics Spain 1 Holdings, S.L., Promontoria Gala Properties, S.L.U. and Promontoria Zaragoza Properties, S.L.U.), Poland (Promontoria Logistics Poland TopCo B.V., Promontoria Logistics Poland Holdings B.V., Promontoria Airport House Sp. z o.o.) and the UK (Promontoria Logistics UK Holdings B.V. and Promontoria Corby Limited). In addition, Promontoria IV SIRE Lender A 1, L.P. (Delaware Limited Partnership) Promontoria 177 Coöperatie U.A. (Dutch Special Purpose Vehicle) and Promontoria IV SIRE Lender L.P. (Delaware Limited Partnership) have extended loan(s) to entities in the structure.
2.	50.2.112	An equity investment in a multifamily residential tower located 200 W 72nd St, New York, NY 10023 held through CRE-200 W72nd JV Member, LLC and CRE-Centurion 200 W72nd JV, LLC (majority owner).
2.	50.2.113	An equity investment in commercial RE - Westin Las Vegas, a hotel located in Las Vegas, Nevada is held through CRE 160 East Flamingo Member, LLC and HCI-Cerberus 160 East Flamingo JV LP, a Joint Venture vehicle.
2.	50.2.114	An equity investment in commercial RE - Westin Las Vegas, a hotel located in New Orleans, Louisiana is held through CRE WNO JV Member, LLC, which is the majority owner of CRE-Berger WNO, LLC, a joint venture vehicle.
2.	50.2.115	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	50.2.116	Exploria Resorts (Loan to co-investor (natural person) in connection with RE investment in Exploria Resorts.)
2.	50.2.117	Exploria Resorts (timeshare operating platform). This equity investment is held through CRE Niagara Holdings, LLC, CRE Echo Group, LLC and CRE Bushkill Group, LLC.
2.	50.2.118	See item 31.2.54.

PART	#	ENDNOTE
2.	50.2.119	Promontoria Holding 302 B.V. (Dutch Company which holds securitization interests (majority) in Brazilian RE issuer that is engaged in commercial real estate activities in Brazil and owns real estate assets located in Brazil which include 12 office buildings (1.3 million square feet) in São Paulo and Rio de Janeiro, Brazil. This position is held through Promontoria Brazil Thunder L.P. and Promontoria 73 Coöperatie U.A. In addition, Promontoria Brazil Thunder Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	50.2.120	Nexpe S.A., a Brazilian company offering real estate brokerage services that has issued various investment securities that are held through Promontoria Window Lender L.P., Promontoria 69 Coöperatie U.A. and Promontoria Holding 276 B.V.
2.	50.2.121	An equity investment in commercial RE (Chase Tower and Chase Center) located at 600 Travis Street, Houston, TX is held through CRE Travis Holding, LLC, CRE AIV Travis Holding, LLC and CRE Travis JV Member, LLC, a Joint Venture vehicle.
2.	50.2.122	Chase Tower (Member Loan to CRE SS Travis Feeder LLC in connection with Chase Tower & Chase Center RE project, Houston, TX).
2.	50.2.124	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	50.2.125	This Securitization Trust has issued the following securities that are owned by the Fund: This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	50.2.126	The issuer is a Securitization Trust that has writtengranted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	50.2.127	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2016-UB10 XD
2.	50.2.128	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2015-CR25 XA, COMM 2015-LC23 XSA, COMM 2016-CR28 XA, COMM 2014-CR19 XD, COMM 2014-CR20 XC, COMM 2016-CR28 XC, COMM 2016-DC2 XC
2.	50.2.129	This Securitization Trust has issued the following securities that are owned by the Fund: DBJPM 2016-C1 XB, DBJPM 2016-C1 XC, DBJPM 2016-C3 XC

PART	#	ENDNOTE
2.	50.2.130	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3, FHMS KS06 X, FHMS K053 X3, FHMS K055 X3, FHMS K056 X3, FHMS KS07 X
2.	50.2.131	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2016-GS2 XD
2.	50.2.132	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2016-C2 XC
2.	50.2.133	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2015-C27 XA, MSC 2015-UBS8 XA, MSBAM 2016-C28 XD, MSBAM 2016-C29 XD, MSBAM 2016-C30 XD
2.	50.2.134	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	50.2.135	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	50.2.136	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	50.2.137	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	50.2.138	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1
2.	50.2.139	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 X, TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	50.2.140	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2015-C31 XA, WFCM 2016-C33 XB, WFCM 2016-C33 XD, WFCM 2016-C32 XD, WFCM 2016-C35 XD
2.	50.2.141	This Securitization Trust has issued the following securities that are owned by the Fund: TPFM 2021-H1 R
2.	50.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 XS2, TPMT 2018-1 X, TPMT 2018-1 XS1
2.	50.2.143	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS2, TPMT 2018-2 XS1
2.	50.2.144	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 XS1, TPMT 2018-6 X, TPMT 2018-6 XS2

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2.	50.2.145	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1
2.	50.2.146	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2016-C3 XD, CFCRE 2016-C4 XA
2.	50.2.147	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C
2.	50.2.148	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C26 XD, JPMBB 2016-C1 XD
2.	50.2.149	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2015-JP1 XB, JPMCC 2016-JP2 XC
2.	50.2.150	This Securitization Trust has issued the following securities that are owned by the Fund: LNSTR 2016-4 XA
2.	50.2.151	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	50.2.152	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	50.2.153	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	50.2.154	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	50.2.155	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3
2.	50.2.156	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	50.2.157	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	50.2.158	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	50.2.159	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2

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2.	50.2.160	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	50.2.161	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	50.2.162	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2
2.	50.2.163	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	50.2.164	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX
2.	50.2.165	Alfred Cub, Inc. (resident management software application). This private common stock equity investment is held through CRE H A Member, LLC.
2.	50.2.170	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.171	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve
2.	50.2.172	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	50.2.173	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2014-CR17 G, COMM 2018-HCLV G, COMM 2018-HCLV F
2.	50.2.174	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2012-LC9 F
2.	50.2.175	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B5, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 A1, TPHT 2021-HE1 M2, TPHT 2021-HE1 M1, TPHT 2021-HE1 A2
2.	50.2.176	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 B2

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2.	50.2.177	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1
2.	50.2.178	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B5, TPMT 2017-6 A1, TPMT 2017-6 B4, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2
2.	50.2.179	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ
2.	50.2.180	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1
2.	50.2.181	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B2, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1
2.	50.2.182	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B5, TPMT 2018-3 A1, TPMT 2018-3 B4, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2
2.	50.2.183	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B3M, TPMT 2018-4 B4M, TPMT 2018-4 B5, TPMT 2018-4 A1, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2
2.	50.2.184	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 A1, TPMT 2018-5 B1, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2
2.	50.2.185	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A1A
2.	50.2.186	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 A1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2
2.	50.2.187	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 M2, TPMT 2019-2 M1

PART	#	ENDNOTE
2.	50.2.188	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 A1A
2.	50.2.189	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C15 D
2.	50.2.190	This Securitization Trust has issued the following securities that are owned by the Fund: TPFM 2021-H1 B, TPFM 2021-H1 C, TPFM 2021-H1 X, TPFM 2021-H1 A1, TPFM 2021-H1 A2, TPFM 2021-H1 VFN
2.	50.2.191	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 B4, TPMT 2019-3 A2, TPMT 2019-3 M2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B5, TPMT 2019-3 M1
2.	50.2.192	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 A1, TPMT 2019-4 B4, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 M2, TPMT 2019-4 M2AX
2.	50.2.193	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 M1
2.	50.2.194	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B
2.	50.2.195	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4
2.	50.2.196	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B5
2.	50.2.197	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	50.2.198	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B

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2.	50.2.199	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2
2.	50.2.200	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 A1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 XA, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 B5
2.	50.2.201	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A1, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A2, TPMT 2022-2 M1
2.	50.2.202	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1
2.	50.2.203	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 B5, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2, TPMT 2016-5 B4
2.	50.2.204	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	50.2.205	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1, TPMT 2017-3 B3
2.	50.2.206	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 A1, TPMT 2021-1 M2, TPMT 2021-1 A2, TPMT 2021-1 M1
2.	50.2.207	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1, TPMT 2019-HY1 B5
2.	50.2.208	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5
2.	50.2.209	FKMF 2021-A A2

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2.	50.2.210	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	51	The filer owns this General Partner entity.
2.	51.1	See lines 51.2.1 through 51.2.123 for the Fund holding on which this interest is based
2.	51.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	51.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D
2.	51.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2
2.	51.2.7	See item 31.2.8.
2.	51.2.8	See item 2.2.120.
2.	51.2.9	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	51.2.10	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.11	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.12	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.13	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.14	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	51.2.15	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.16	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.17	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	51.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3
2.	51.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO
2.	51.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	51.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2
2.	51.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	51.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1
2.	51.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	51.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	51.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	51.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 X, TPMT 2022-4 XS2
2.	51.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	51.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2CX, TPMT 2023-CES1 XS1, TPMT 2023-CES1 M2AX, TPMT 2023-CES1 XS3, TPMT 2023-CES1 X

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2.	51.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	51.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 XS2, TPMT 2024-CES1 X
2.	51.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR2 I, AMSR 2020-SFR3 H, AMSR 2019-SFR1 H, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2020-SFR1 I, AMSR 2023-SFR1 F, AMSR 2021-SFR1 G, AMSR 2021-SFR3 I
2.	51.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: AHT1 2018-KEYS E
2.	51.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2021-VOLT F
2.	51.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3
2.	51.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M4, CHASE 2020-CL1 B, CHASE 2020-CL1 M5
2.	51.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2015-A B5, CMLTI 2019-RP1 B2
2.	51.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E
2.	51.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: ESA 2021-ESH F
2.	51.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 2B2, CAS 2022-R06 1B2, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2023-R02 1B2, CAS 2022-R07 1B2
2.	51.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	51.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 B, SCRT 2019-2 M, SCRT 2018-4 M, SCRT 2017-2 B, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-3 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2020-3 BXS, SCRT 2021-2 M, SCRT 2021-1 M, SCRT 2017-4 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2020-2 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2018-1 BX, SCRT 2021-3 M

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2.	51.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA7 B2, STACR 2022-DNA3 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-DNA5 B2
2.	51.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2018-KL3L BLNZ
2.	51.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G
2.	51.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: HONO 2021-LULU F
2.	51.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2019-GS1 B1
2.	51.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B5, NRMLT 2022-SFR1 I, NRMLT 2022-SFR1 H
2.	51.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 F, PROG 2021-SFR10 H, PROG 2021-SFR10 G
2.	51.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2020-SFR1 G, PROG 2021-SFR11 G, PROG 2021-SFR11 F, PROG 2022-SFR3 F, PROG 2021-SFR2 H, PROG 2021-SFR1 H, PROG 2021-SFR3 H, PROG 2022-SFR1 G, PROG 2021-SFR1 G, PROG 2022-SFR1 G, PROG 2021-SFR1 H, PROG 2021-SFR2 H, PROG 2021-SFR3 H, PROG 2021-SFR1 G
2.	51.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2022-DNA5 B2
2.	51.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 F
2.	51.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H
2.	51.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H, STAR 2021-SFR2 G, STAR 2021-SFR2 F
2.	51.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X H

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2.	51.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 B5, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 M2, TPHT 2021-HE1 M1 and TPHT 2021-HE1 A2
2.	51.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B2, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1, TPMT 2020-4 B3, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2 and TPMT 2020-4 B1
2.	51.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 XA, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 A1, TPMT 2021-1 B1, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 B2, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1 and TPMT 2021-1 A2
2.	51.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B4 and TPMT 2021-SJ2 A1A
2.	51.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 B3, TPMT 2022-1 B5, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 B4, TPMT 2022-1 XA, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 A1, TPMT 2022-1 A1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 A1, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A2, TPMT 2022-1 M1
2.	51.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 M1, TPMT 2022-2 M2, TPMT 2022-2 XA, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 A1

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2.	51.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 A1, TPMT 2022-3 A1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 A1, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2 and TPMT 2022-3 M1
2.	51.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 B5, TPMT 2022-4 A2, TPMT 2022-4 M1, TPMT 2022-4 M2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 A1, TPMT 2022-4 M2, TPMT 2022-4 A1, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A2, TPMT 2022-4 M1, TPMT 2022-4 M2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 A1, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A2 and TPMT 2022-4 M1
2.	51.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3, TPMT 2022-EBO1 M3 and TPMT 2022-EBO1 M3
2.	51.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 B5, TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4 and TPMT 2023-1 M2
2.	51.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 M2C, TPMT 2023-CES1 M2C, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 A1A, TPMT 2023-CES1 A1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A, TPMT 2023-CES1 A1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A and TPMT 2023-CES1 B4
2.	51.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 B2, TPMT 2024-CES1 A1A, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2, TPMT 2024-CES1 B1
2.	51.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2021-SFR1 F, TCN 2021-SFR1 G

PART	#	ENDNOTE
2.	51.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: WBHT 2019-WBM E
2.	51.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	51.2.72	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	51.2.73	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	51.2.74	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	51.2.75	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	51.2.76	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	51.2.77	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	51.2.78	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and Vehicle that owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	51.2.79	See item 31.2.36
2.	51.2.80	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business Special Purpose Vehicle). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	51.2.81	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns Special Purpose Vehicle owning Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	51.2.82	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and Special Purpose Vehicle which holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.83	Promontoria Holding 446 B.V. (Dutch company which is part of the Cerberus group's European NPL Business Special Purpose Vehicle). This equity position is held through Promontoria Europe Investments 224 LDC, Promontoria 136 Coöperatie U.A. and Promontoria Holding 388 B.V. This entity owns Promontoria Poseidon Designated Activity Company (which owns an unsecured Spanish NPL portfolio for the European NPL Business), Promontoria Nereus Designated Activity Company (which owns a secured Spanish NPL portfolio for the European NPL Business) and Promontoria Poseidon SL (which owns Spanish REO portfolio for the European NPL Business). In addition, Promontoria Poseidon Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.84	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and that holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure.
2.	51.2.85	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business Special Purpose Vehicle). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.86	American Hotel Income Properties (Hotel Real Estate Investments Platform). Investment in preferred equity of HCI Victoria LP held through CRE Victoria JV Member, LP.
2.	51.2.87	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	51.2.88	An equity investment in commercial RE located at 642 Quarry Road, San Carlos, CA is held through CRE 642 Quarry Member, LLC, CRE - PBV 642 Quarry JV, LLC and 642 Quarry Owner, LLC and CRE - PBV 642 Quarry JV, LLC, a Joint Venture vehicle.
2.	51.2.89	An equity investment in commercial a RE portfolio of approximately 59 hotels and related mezzanine loans owned in a JV with Highgate Hotels held through CRE Colonel Member, LLC and HCI-CRESilverplate JV LP.

PART	#	ENDNOTE
2.	51.2.90	Cavalier Acquisition JV LP (Joint Venture Vehicle that acquired hotel real estate and management company Corepoint Lodging Inc. (NYSE: CPLG)(subsequently delisted) which acquired 123 hotels in US). This investment is held through CRE Cavalier Member, LLC, Cavalier Acquisition 1 LP and Cavalier Acquisition JV LP.
2.	51.2.91	Promontoria Cubic Ltd. (UK company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle which owns two self-storage facilities located in United Kingdom). This position is held through Promontoria 248 Lender L.P., Promontoria 186 Coöperatie U.A., Promontoria Holding 433 B.V., Promontoria Holding 377 B.V. Promontoria Holding 364 B.V.
2.	51.2.92	An equity investment in commercial RE located in Atlanta, GA is held through CRE GS South Fulton Member, LLC, CRE-GS South Fulton, LLC (majority owner) and GS South Fulton Owner, LLC.
2.	51.2.93	An equity investment in commercial RE (hotel) located in San Juan, Puerto Rico is held through CRE 8000 Tartak Member, LLC and 8000 Tartak Street JV LP (majority) owner).
2.	51.2.94	An equity investment in an industrial RE located in Goodyear, AZ held through CRE Estrella JV Member, LLC and CRE-WPL Estrella JV, LLC (majority owner).
2.	51.2.95	Promontoria Holding 284 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle which indirectly owns Portuguese real estate assets through its subsidiaries Sentido Prevenido, S.A. and Mèrito Secreto S.A.). This position is held through Promontoria Europe Investments 186 LLC, Promontoria 81 Coöperatie U.A. and Promontoria Holding 283 B.V. In addition, Promontoria Arya Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.96	See item 31.2.54.
2.	51.2.97	Promontoria Challenger I S.A. (Spanish real estate / REOs joint venture). This that is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 165 LDC, Promontoria 58 Coöperatie U.A., Promontoria Holding 265 B.V., Promontoria Holding 266 B.V. and MACC Holdco S.L.U., which owns a majority interest in this entity. MACC Holdco S.L.U. also holds a minority interest in Promontoria MACC Residencial, S.L. (a rental asset management entity that is part of the European Real Estate Business). Promontoria Challenger I, S.A. owns the following subsidiaries that own REOs: Promontoria Coliseum Land, S.L.U., Promontoria Coliseum Real Estate, S.L.U., Promontoria Coliseum Industrial Assets, S.L.U. and Promontoria Coliseum Residencial, S.L.U., each of which which own Spanish REOs for the European Real Estate Business. In addition, Promontoria CCR Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.98	Aldgate Hotel Bidco Limited (UK company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle). This position is held through Promontoria Dorsett Investments, L.P., Promontoria 179 Coöperatie U.A. and Promontoria Holding 367 B.V. This entity owns Elite Region Limited, which owns a hotel in London, UK for the European Real Estate Business.

PART	#	ENDNOTE
2.	51.2.99	Promontoria Austria THH B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns a hotel in Austria). The underlying assets have been sold. This position is held through Promontoria Hochgurgl Investments L.P., Promontoria 114 Coöperatie U.A., Promontoria Holding 345 B.V., Promontoria Holding 346 B.V., Promontoria Austria Holdings B.V. and Promontoria Austria THH Holding B.V.
2.	51.2.100	Promontoria Hurlingham Limited (UK Joint Venture which is part of the Cerberus group's European Real Estate Business and which owns a commercial retail real estate asset in the UK). This majority position is held through Promontoria Hurlingham Investments L.P., Promontoria 180 Coöperatie U.A., Promontoria Holding 394 B.V. and Promontoria Holding 395 B.V.
2.	51.2.101	Promontoria Jaguar S.A. (Spanish Joint Venture Vehicle which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.102	C8 Investment Fund - Fondo Comune di Investimento Alternativo Immobiliare Riservato (Italian Investment Fund which is part of the Cerberus group's European Real Estate Business and which holds a residential RE development site in Milan, Italy). This investment is held through Promontoria Europe Investments 232 LLC.
2.	51.2.103	Spring LP Mid Trust (Australian Trust indirectly owns Australian retirement community RE assets via subsidiary trusts). This position is held through Promontoria Europe Investments 251 L.P., Promontoria 135 Coöperatie U.A., Promontoria Holding 386 B.V. and Spring LP Head Trust.
2.	51.2.104	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity) This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	51.2.105	Promontoria Battersea Limited (U.K. Special Purpose Vehicle holding UK company which is part of the Cerberus group's European Real Estate Business and held real estate in United Kingdom). This position is held through Promontoria Battersea Lender L.P., Promontoria 181 Coöperatie U.A., Promontoria Holding 352 B.V. and Promontoria Holding 353 B.V.

PART	#	ENDNOTE
2.	51.2.106	Promontoria Holding 310 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle). This equity position is held through Promontoria Europe Investments 193 LLC, Promontoria 87 Coöperatie U.A. and Promontoria Holding 309 B.V. This entity owns various local subsidiaries which own real property in Portugal for the European Real Estate Business. In addition, Promontoria Preof Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	51.2.107	An equity investment in industrial RE portfolio located in San Juan, Puerto Rico held through CRE PR Industrial Member, LLC and CRE-LPG PR Industrial JV, LLC (majority owner).
2.	51.2.108	An equity investment in commercial RE (hotel) located in Colorado Springs, CO, Roswell, NM and Mesa, AZ.
2.	51.2.109	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	51.2.110	An equity investment in residential RE - Tomoka Village, a multi-family residential RE development project located in Daytona Beach, Florida is held through CRE Tomoka Village South Member, LLC and CRE-GS Tomoka Village South JV, LLC, a Joint Venture vehicle.
2.	51.2.111	BlueGate Boat and RV Storage (Storage facilities). This position is held through CRE Boat and RV Member, LLC, CRE-BG Boat and RV JV, LLC and CRE-BG Boat and RV Holdco, LLC.
2.	51.2.112	An equity investment in a RE portfolio of self-storage facilities in the US held through CRE Self Storage JV Member, LLC and CRE-GSI Self Storage JV, LLC (majority owner).
2.	51.2.113	An equity investment in a RE development portfolio of self-storage facilities in the US held through CRE Self Storage Development Member, LLC and CRE-GSI Self Storage Development JV, LLC (majority owner).
2.	51.2.114	An equity investment in a RE development portfolio of self-storage facilities in the US held through CRE Self Storage Development Member II, LLC and CRE-GSI Self Storage Development JV II, LLC (majority owner).
2.	51.2.115	An equity investment in a RE portfolio of industrial service facilities located in the United States held through CRE ISF JV Member, LLC and CRE-SFG ISF JV, LLC (majority member).
2.	51.2.116	An equity investment in a RE portfolio of industrial service facilities located in the United States held through CRE Outdoor Storage Member, LLC and CRE-OSI Outdoor Storage JV, LLC (majority member).
2.	51.2.117	An equity investment in a RE platform to acquire, develop and sell residential lots to homebuilders in Florida, United States held through CRE RESI JV Member, LLC and CRE-KL Resi JV, LLC (majority owner).
2.	51.2.118	An equity investment in a RE portfolio of industrial cold storage facilities located in the United States held through CRE Cold Storage JV Member, LLC and CRE-Provender Cold Storage, LLC (majority owner).

PART	#	ENDNOTE
2.	51.2.119	SIRE Australia Holding Trust (Australian Trust). This is an operating business that is building a cold storage / strategic logistics business in Australia. This position is held through Promontoria Strategic RE Assets Holding, LLC, SIRE Australia Master Trust (majority) and SIRE Australia Mid Trust. This entity owns SIRE Australia Property Trust 1, SIRE Australia Property Trust 4, SIRE Australia Property Trust 5, SIRE Australia Property Trust 6, SIRE Australia Property Trust 8, SIRE Australia Property Trust 9, SIRE Australia Property Trust 10, SIRE Australia Property Trust 12, SIRE Australia Property Trust 13, SIRE Australia Property Trust 14 and SIRE Australia Property Trust 15, each of which hold real estate assets in Australia.
2.	51.2.120	Promontoria Holding Logistics TopCo B.V. (Dutch operating company which is part of the Cerberus group's European Real Estate Business and business that owns and manages strategic real estate properties throughout Europe). This majority equity position is held through Promontoria Europe Investments 189 LLC, Promontoria Europe Investments 132 LLC and Promontoria SIRE Coöperatie U.A. Through its subsidiaries Promontoria Holding Logistics 2 B.V. and Promontoria Logistics Germany 2 Holdings B.V., this entity owns strategic logistics RE assets for the European Real Estate Business in Germany (Promontoria Logistics Falkensee B.V., Promontoria Logistics Ludwigsfelde B.V., Promontoria Logistics Neu-Ulm B.V. and Promontoria Logistics Gladbach B.V., Promontoria Logistics Germany 2 B.V. and eab Gewerbepark Suelzetal B.V.), the Netherlands (Promontoria Logistics NL 2 Holdings B.V., Promontoria Logistics Almere B.V., Promontoria Logistics NL 1 B.V. and Promontoria Logistics Pitt B.V.), Ireland (Promontoria Logistics Ireland 2 Holdings B.V., Promontoria Park West B.V. and Promontoria Holly Road B.V.) Spain (Promontoria Logistics Spain 2 Holdings B.V., Promontoria Holding SIRE Spain, S.L., Promontoria Daganzo S.L.U. and Promontoria Albufera, S.L.U.). Through its subsidiaries Promontoria Holding Logistics 3 B.V., Promontoria Logistics UK 3 B.V., Promontoria Logistics UK 3 Holdings B.V. and Promontoria UK WP Bidco Ltd., this entity also owns strategic logisicts assets for the European Real Estate Business in the UK (Promontoria Wakefield Limited, Promontoria Horwich Limited, Promontoria Haydock Limited, Promontoria Crawley Limited, Promontoria Logistics UK 1 Limited, Promontoria Logistics UK 3 Limited, Promontira UK Logistics Properties 1 Ltd and Promontoria UK Logistics Properties 2 Ltd). In addition, Promontoria V SIRE Lender A 2-6, L.P. (Delaware Limited Partnership) Promontoria 177 Coöperatie U.A. (Dutch Special Purpose Vehicle), Promontoria V SIRE Lender L.P. (Delaware Limited Partnership) and Promontoria SIRE 189 Lender L.P. (Delaware Limited Partnership) have extended loan(s) to entities in the structure. In addition, CIREP V Investments B, LP (Delaware Limited Partnership) has extended loan(s) to a minority Joint Venture partner which has invested in Promontoria Europe Investments 132 LLC.

PART	#	ENDNOTE
2.	51.2.121	<p>Promontoria Holding Logistics TopCo B.V. (Dutch operating business that owns and manages strategic real estate properties throughout Europe). This majority equity position is held through Promontoria Europe Investments 189 LLC, Promontoria Europe Investments 132 LLC and Promontoria SIRE Coöperatie U.A. and Promontoria Holding Logistics TopCo B.V. Through its holding company subsidiaries (Promontoria Holding Logistics TopCo 4 B.V., Promontoria Holding Logistics 4 B.V. and Promontoria Logistics 4 B.V.) this entity owns strategic logistics RE assets in Ireland (Promontoria Logistics Ireland 4 Holdings B.V., Promontoria Logistics Ireland 2 B.V.), the Netherlands (Promontoria Logistics NL 4 Holdings B.V., Promontoria Logistics NL 3 B.V. and Promontoria Logistics NL 5 B.V.), Spain (Promontoria Logistics Spain 4 Holdings B.V., Promontoria Logistics Spain 4 Holdings SL, Promontoria Spain Propco 1, SL, Promontoria Spain Propco 2, SL, Promontoria Spain Propco 3, SL and Promontoria Spain Propco 4, SL), the UK (Promontoria Logistics UK 4 Holdings B.V., Promontoria Logistics UK 4 Limited, Promontoria Logistics UK 5 Limited and Promontoria Logistics UK 7 Limited), Denmark (Promontoria Logistics Denmark 4 Holdings B.V., Promontoria Logistics Denmark 4 Holdings ApS, which in turn owns Promontoria Logistics Denmark 1 A/S, Promontoria Logistics Denmark 2 ApS, Promontoria Logistics Denmark 3 ApS and Promontoria Logistics Denmark 4 A/S), Poland (Promontoria Logistics Poland 4 Holdings B.V., Promontoria Logistics Poland 1 Sp. Z o.o., Promontoria Logistics Poland 2 Sp. Z o.o. and Promontoria Logistics Poland 4 Sp. Z o.o.) and Germany (Promontoria Logistics Germany 4 Holdings B.V., Promontoria Logistics Germany 1 B.V., Promontoria Logistics Germany 3 B.V., Promontoria Logistics Germany 10 B.V.) Through its holding company subsidiaries Promontoria Holding Logistics TopCo 5 B.V. and Promontoria Holding Logistics 5 B.V., this entity owns additional strategic logistics RE assets in Germany (Dulip Aoc B.V., Dulip Aoc 2 B.V., First Business Park Holdings B.V., ERE VI - 3 B.V., ERE VI - 4 B.V. and ERE VI - 4 Verwaltungs GmbH). In addition, Promontoria V SIRE Lender A 2-6, L.P. (Delaware Limited Partnership) Promontoria 177 Coöperatie U.A. (Dutch Special Purpose Vehicle), Promontoria V SIRE Lender L.P. (Delaware Limited Partnership) and Promontoria SIRE 189 Lender L.P. (Delaware Limited Partnership) have extended loan(s) to entities in the structure. In addition, CIREP V Investments B, LP (Delaware Limited Partnership) has extended loan(s) to a minority Joint Venture partner which has invested in Promontoria Europe Investments 132 LLC.</p>
2.	51.2.122	<p>Promontoria Logistics 6 B.V. (Dutch operating company which is part of the Cerberus group's European Real Estate Business and business that owns and manages strategic real estate properties throughout Europe). This equity position is held through Promontoria Europe Investments 189 LLC, Promontoria Europe Investments 132 LLC, Promontoria SIRE Coöperatie U.A., Promontoria Holding Logistics TopCo B B.V., Promontoria Holding LogisticsTopCo B1 B.V. Promontoria Holding Logistics TopCo 6 B.V. and Promontoria Holding Logistics 6 B.V. Through its subsidiaries, this entity owns strategic logistics RE assets for the European Real Estate Business in the UK (Promontoria Logistics UK 6 Holdings B.V., Promontoria Logistics UKJ 13 Limited), Ireland (Promontoria Logistics Ireland 6 Holdings B.V., Promontoria Logistics Ireland 3 B.V.), the Netherlands (Promontoria Logistics NL 6 Holdings B.V., Promontoria Logistics Fresh 2 B.V.) and Germany (Promontoria Logistics Germany 6 Holdings B.V. and Promontoria Logistics Germany 6 B.V.</p>
2.	51.2.123	T 4 3/8 07/15/27
2.	52	The filer owns this General Partner entity.

PART	#	ENDNOTE
2.	52.1	See lines 52.2.1 through 52.2.294 for the Fund holding on which this interest is based
2.	52.2.1	This Securitization Trust has issued the following securities that are owned by the Fund: AOTA 2015-1211 XA
2.	52.2.2	Carried interest in a co-investor's special purpose vehicle, Albertsons Lubert Adler E199 LDC, with respect to its investment in Albertsons Companies Inc common stock (NYSE: ACI).
2.	52.2.3	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	52.2.4	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	52.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: ALTS 2006-3A A1B2, ALTS 2006-3A A1A
2.	52.2.6	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	52.2.7	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreement: First Lien Term B.
2.	52.2.8	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	52.2.9	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). The borrower has entered into the following loan agreement: Term Loan.
2.	52.2.10	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	52.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: BANK 2018-BN10 XD, BANK 2018-BN11 XD, BANK 2019-BN19 XD
2.	52.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2017-C1 XD
2.	52.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2018-B1 XD, BMARK 2018-B2 XD, BMARK 2018-B3 XD, BMARK 2019-B12 XD, BMARK 2021-B23 XD
2.	52.2.14	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle which held real estate assets in Germany, which have been divested). These assets have been divested. This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.

PART	#	ENDNOTE
2.	52.2.15	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). The borrower has entered into the following loan agreement: Exit Term Loan.
2.	52.2.16	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	52.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2020-VIV4 X
2.	52.2.18	CVLGHT 5 5/8 09/15/28
2.	52.2.19	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	52.2.20	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	52.2.21	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreement: New Term Loan.
2.	52.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2017-CD3 XD
2.	52.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M5
2.	52.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2018-B2 XD, CGCMT 2019-GC41 XD, CGCMT 2016-P6 XD
2.	52.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4
2.	52.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C
2.	52.2.27	COIN 3 5/8 10/01/31
2.	52.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2013-CR6 XB, COMM 2015-CR27 XD
2.	52.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2012-CR5 F, COMM 2012-CR4 C
2.	52.2.30	See item 15.2.3
2.	52.2.31	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.

PART	#	ENDNOTE
2.	52.2.32	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan and Super Senior Term Loan.
2.	52.2.33	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	52.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2017-CX10 STNX, CSAIL 2018-CX11 XD
2.	52.2.35	See item 15.2.6
2.	52.2.36	See item 15.2.4
2.	52.2.37	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	52.2.38	Escrow rights with respect to the following: VCT Holdings, LLC - Escrow
2.	52.2.39	ETC Global Group LLC (financial services company offering clearing, settlement and custodial services). This private common unit and private preferred unit investment is held through ETC Holder LLC.
2.	52.2.40	Exploria Resorts (Loan to co-investor (natural person) in connection with RE investment in Exploria Resorts.)
2.	52.2.41	Exploria Resorts (timeshare operating platform). This equity investment is held through CRE Niagara Holdings, LLC, CRE Echo Group, LLC and CRE Bushkill Group, LLC.
2.	52.2.42	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan B.
2.	52.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3, FHMS KS07 X, FHMS K062 X3, FHMS K063 X3, FHMS K074 X3, FHMS K076 X3, FHMS K079 X3, FHMS K073 X3, FHMS K735 X3, FHMS K047 X3, FHMS KW09 X3, FHMS KW10 X3, FHMS Q014 X, FHMS K740 X3, FHMS K120 X3, FHMS K121 X3, FHMS K122 X3, FHMS KG04 X3, FHMS K123 X3, FHMS K124 X3
2.	52.2.44	See item 46.2.113
2.	52.2.45	See item 1.2.43
2.	52.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	52.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2

PART	#	ENDNOTE
2.	52.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2019-2 M, SCRT 2016-1 B, SCRT 2019-3 M, SCRT 2019-3 BXS, SCRT 2018-2 M, SCRT 2019-4 M, SCRT 2020-1 M, SCRT 2019-2 BXS
2.	52.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2016-1 BIO
2.	52.2.50	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	52.2.51	Full Beauty Brands (Industry: Retail Discretionary/Catalog and TV Based Retailers). This borrower has entered into the following loan agreement: New Term Loan.
2.	52.2.52	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	52.2.53	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	52.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: GNR 2010-83 IO
2.	52.2.55	Groupe Solmax Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	52.2.56	See item 2.2.121
2.	52.2.57	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services). This borrower is has entered into the following loan agreements: Term Loan.
2.	52.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2014-GC20 XC, GSMS 2017-GS5 XD, GSMS 2018-GS9 XD, GSMS 2019-GC40 XD
2.	52.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2011-GC5 E
2.	52.2.60	Escrow rights with respect to the following: GSMS 2021-RENT F Recovery Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	52.2.61	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	52.2.62	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreement: Term Loan

PART	#	ENDNOTE
2.	52.2.63	Hexion Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	52.2.64	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	52.2.65	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). The borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	52.2.66	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	52.2.67	See item 2.2.9
2.	52.2.68	Interserve (Industry: Construction Services). The borrower has entered into the following loan agreements: Reinstated RMDK FinCo, New Money A, New Money B, New Money C, and New Money D.
2.	52.2.69	IQOR US Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan (PIK).
2.	52.2.70	Isagenix International LLC (Industry: Retail - Discretionary). The borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	52.2.71	Joens Healthcare, LLC (Industry: Healthcare). The borrower has entered into the following loan agreements: New Term Loan, Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan.
2.	52.2.72	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	52.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2016-JP4 XC, JPMCC 2019-COR5 XD
2.	52.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2015-FL7 BLU1, JPMCC 2012-LC9 F
2.	52.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C21 D
2.	52.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C19 XC
2.	52.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: JPALT 2007-A2 12A5

PART	#	ENDNOTE
2.	52.2.78	K&N Parent (Industry: Consumer Discretionary Products - Automotive). The borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	52.2.79	Patterson-UTI Energy Inc (petroleum land drilling and pressure pumping services - NASDAQ:PTEN). This public common stock equity investment is held through Keane Investor Holdings, LLC.
2.	52.2.80	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	52.2.81	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	52.2.82	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	52.2.83	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.
2.	52.2.84	Lighthouse Autism Centers (autism therapy services company). This private common equity investment is held through Cerberus Colt Del Holdings, L.L.C. and Cerberus Colt Aggregator LP.
2.	52.2.85	NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24
2.	52.2.86	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan.
2.	52.2.87	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	52.2.88	Loyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan and Finco Junior Term Loan.
2.	52.2.89	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	52.2.90	LTI Holdings Inc (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreements: Term Loan.
2.	52.2.91	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	52.2.92	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	52.2.93	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	52.2.94	MNK 14 3/4 11/14/28
2.	52.2.95	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: First Out Term Loan, Second Out Term Loan.
2.	52.2.96	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	52.2.97	(Merlin Buyer Inc. Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	52.2.98	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	52.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C19 XA, MSBAM 2014-C16 XC
2.	52.2.102	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	52.2.103	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	52.2.104	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	52.2.105	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow
2.	52.2.106	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28
2.	52.2.107	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	52.2.108	Oscar Acquisitionco, LLC (Industry: Construction Materials). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	52.2.109	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Packaging Coordinators Midco Inc - 1st Lien Term Loan
2.	52.2.110	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	52.2.111	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	52.2.112	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.
2.	52.2.113	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	52.2.114	Qbic Hotels B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns and operates hotel real estate assets in Europe). This position is held through Promontoria Europe Investments 139 LDC, Promontoria 29 Coöperatie U.A., Promontoria Holding 199 B.V. and Promontoria Holding 200, B.V. This entity owns Qbic Hotels International Management Ltd., Parc Bellevue Sprl, Qbic Hotels Portugal B.V. and Promontoria Qbic Holdings Ltd. which in turn owns Qbic Hotels (Manchester) Limited and Qbic Hotels Ltd. In addition, Promontoria Athena Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	52.2.115	See item 31.2.54
2.	52.2.116	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and, which owns securitization notes issued by Tanaro SPV S.r.l., which is (the legal owner of an Italian unsecured NPL portfolio).
2.	52.2.117	Promontoria Holding 147 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle). This position is held through Promontoria Cubano Lender L.P. and Promontoria 184 Coöperatie U.A. This entity owns Promontoria Holding 180 B.V. which owns UK real estate assets and Promontoria Holding 148 B.V. which owns UK healthcare real estate assets for the European Real Estate Business.
2.	52.2.118	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and, which owns securitization notes issued by Danubio S.r.l., which is (the legal owner of an Italian unsecured NPL portfolio).
2.	52.2.119	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns Special Purpose Vehicle owning mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	52.2.120	Australian mortgage lending and loan portfolio servicing operations company. This investment is held through Promontoria Falcon Lender L.P., Promontoria 43 Coöperatie U.A. and Promontoria Holding 224 B.V., Promontoria Holding 225 B.V., Promontoria Falcon Holding Pty Ltd., and Promontoria Falcon Pty Ltd. This investment also includes Promontoria Holding 365 B.V., which holds securitization notes related to this structure.
2.	52.2.121	See item 7.2.34
2.	52.2.122	Iside SPE S.r.l. (Italian company). This position is held through Cerberus Firenze Investor, LP, which owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio) and through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.l., which holds enforced assets from the Italian NPL portfolio.
2.	52.2.123	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	52.2.124	See item 7.2.35
2.	52.2.125	See item 7.2.13
2.	52.2.126	Promontoria Marina, S.L.U. (Spanish industrial and residential REO portfolio owned through various subsidiaries REOs that are part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 144 LDC, Promontoria 34 Coöperatie U.A., Promontoria Holding 207 B.V., and Promontoria Holding 208 B.V. Grupo Inmoglaciari, S.L. (Spanish residential RE developer that owns Inmoglaciari Homes S.A). The Inmoglaciari position is held through Promontoria Europe Investments 100 LDC, Promontoria 8 Coöperatie U.A., Promontoria Holding 129 B.V., and Promontoria Holding 219 B.V. The respective investments in Marina and Inmoglaciari are linked through certain equity cross-participation arrangements. Promontoria Holding 207 B.V. also holds a minority interest in Promontoria Mahou Designated Activity Company (Irish Special Purpose Vehicle) which through its subsidiaries owns real estate assets in Spain. Promontoria Ice Marina Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	52.2.127	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and Special Purpose Vehicle which held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V.

PART	#	ENDNOTE
2.	52.2.128	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and Special Purpose Vehicle that holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	52.2.129	Promontoria MACC Marina S.A. (Spanish Special Purpose Vehicle). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	52.2.130	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle which held real estate assets in Germany, which have been divested). These assets have been divested. This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	52.2.131	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	52.2.132	Nemo Investment Vehicle S.A. (Romanian company which is part of the Cerberus group's European Real Estate Business and owns a Romanian hotel real estate asset). This majority position is held through Promontoria Nemo Lender L.P., Promontoria 31 Coöperatie U.A., Promontoria Holding 217 B.V. and Promontoria Holding 218 B.V.
2.	52.2.133	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.àr.l. and Promontoria Lux Holding 221 S.àr.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.àr.l. and Promontoria Lux Holding 233 S.àr.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.àr.l. and Promontoria Lux Holding 231 S.àr.l. (minority interest).
2.	52.2.134	Promontoria Holding 168 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held Special Purpose Vehicle for Finland real estate assets held by various local subsidiaries). This position is held through Promontoria Europe Investment 140 LDC, Promontoria 30 Coöperatie U.A. and Promontoria Holding 164 B.V. In addition, Promontoria Neptune of Finland Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	52.2.135	See item 7.2.19

PART	#	ENDNOTE
2.	52.2.136	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and, which owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	52.2.137	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle which owned German real estate assets, which have been divested). These assets have been divested. This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	52.2.138	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and Special Purpose Vehicle which holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	52.2.139	See item 7.2.21
2.	52.2.140	Pendrick Capital Partners Holdings, LLC (Delaware company which, through its subsidiaries, purchases healthcare receivables from providers). This equity position is held through Prizm Holdings, Prizm NewCo, LLC, Prizm HoldCo, LLC and Prizm AcquisitionCo, Inc. This entities subsidiaries are: Pendrick Capital Partners, LLC, Pendrick Capital Partners Asset Management, LLC, Pendrick Capital Partners II, LLC and Affiliate Asset Solutions, LLC.
2.	52.2.141	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	52.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1
2.	52.2.143	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	52.2.144	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle which held real estate assets in Germany, which have been divested). These assets have been divested. This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.

PART	#	ENDNOTE
2.	52.2.145	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and, which owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	52.2.146	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	52.2.147	See item 7.2.38
2.	52.2.148	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and Special Purpose Vehicle that owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	52.2.149	See item 7.2.16
2.	52.2.150	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and that holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure
2.	52.2.151	See item 7.2.18
2.	52.2.152	This represents a total return swap with Morgan Stanley through which the Fund formerly held its investment in the assets described at Part 2, Line 52.2.153. The TRS has been terminated and the Fund's investment is now held in the structure described in Line 52.2.153.
2.	52.2.153	Senior Quotas issued by Brazil issuer engaged in purchasing and enforcing litigation claims, which owns up to 46 pending claims and enforceable judgments against the Brazilian government.
2.	52.2.154	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	52.2.155	See item 31.2.8
2.	52.2.156	Nexpe S.A., a Brazilian company offering real estate brokerage services that has issued various investment securities that are held through Promontoria Window Lender L.P., Promontoria 69 Coöperatie U.A. and Promontoria Holding 276 B.V.

PART	#	ENDNOTE
2.	52.2.157	Promontoria Window Lender L.P. (Industry: Retail Estate Services). This borrower has entered into the following loan agreements: NEXP3 BZ Secured Dip Loan- Tranche 1, NEXP3 BZ Secured Dip Loan- Tranche 2, NEXP3 BZ Secured Dip Loan- Tranche 3, NEXP3 BZ Secured Dip Loan- Tranche 4, NEXP3 BZ Secured Dip Loan- Tranche 5, NEXP3 BZ Secured Dip Loan- Tranche 6, NEXP3 BZ Secured Dip Loan- Tranche 7, NEXP3 BZ Loan- Tranche 1, NEXP3 BZ Loan- Tranche 2, and NEXP3 BZ Loan- Tranche 3.
2.	52.2.158	This Securitization Trust has issued the following securities that are owned by the Fund: RBSSP 2009-6 16A3
2.	52.2.159	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	52.2.160	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	52.2.161	Source Code (software development company). This private common stock investment is held through Cerberus Concord Aggregator, L.P.
2.	52.2.162	Escrow rights with respect to the following: SEGR Escrow Position
2.	52.2.163	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.
2.	52.2.164	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: Term B Loan.
2.	52.2.165	See item 15.2.8
2.	52.2.166	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan
2.	52.2.167	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreements: Take Back Loan.
2.	52.2.168	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B.
2.	52.2.169	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary) This borrower has entered into the following loan agreement: Term Loan B.
2.	52.2.170	Tier 1 Group, LLC (Provider of military and law enforcement training). This private common unit equity position is held through T1G, LLC and Tier 1 Group, LLC.

PART	#	ENDNOTE
2.	52.2.171	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28
2.	52.2.172	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT, 2018-SL1 D1, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 R, TPAT 2018-SL1 B, TPAT 2018-SL1 C
2.	52.2.173	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE
2.	52.2.174	TPCG 13 12/16/27
2.	52.2.175	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	52.2.176	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE
2.	52.2.177	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	52.2.178	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 A1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5
2.	52.2.179	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	52.2.180	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	52.2.181	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	52.2.182	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	52.2.183	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	52.2.184	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	52.2.185	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	52.2.186	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	52.2.187	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1
2.	52.2.188	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1
2.	52.2.189	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1
2.	52.2.190	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1
2.	52.2.191	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	52.2.192	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	52.2.193	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	52.2.194	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1
2.	52.2.195	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	52.2.196	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1
2.	52.2.197	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	52.2.198	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 B2, TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	52.2.199	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3, TPMT 2016-5 X

PART	#	ENDNOTE
2.	52.2.200	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 B4, TPMT 2016-R1 B, TPMT 2016-5 B5, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2
2.	52.2.201	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	52.2.202	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2
2.	52.2.203	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE
2.	52.2.204	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	52.2.205	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B3, TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	52.2.206	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE
2.	52.2.207	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	52.2.208	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B3, TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1
2.	52.2.209	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE
2.	52.2.210	TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1
2.	52.2.211	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE
2.	52.2.212	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1
2.	52.2.213	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE

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2.	52.2.214	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	52.2.215	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B4, TPMT 2017-6 B3, TPMT 2017-6 B5, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1
2.	52.2.216	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	52.2.217	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4
2.	52.2.218	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE
2.	52.2.219	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2
2.	52.2.220	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1
2.	52.2.221	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE
2.	52.2.222	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	52.2.223	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1
2.	52.2.224	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE
2.	52.2.225	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	52.2.226	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B4, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B5, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 A1
2.	52.2.227	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE
2.	52.2.228	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2

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2.	52.2.229	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2, TPMT 2018-4 A1
2.	52.2.230	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE
2.	52.2.231	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	52.2.232	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 A1
2.	52.2.233	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE
2.	52.2.234	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	52.2.235	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 A1A
2.	52.2.236	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE
2.	52.2.237	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	52.2.238	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B3, TPMT 2019-1 B5, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B4, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2, TPMT 2019-1 A1
2.	52.2.239	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2, TPMT 2019-2 XS1
2.	52.2.240	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B5, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 A1
2.	52.2.241	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2
2.	52.2.242	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 B5, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 A2

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2.	52.2.243	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE
2.	52.2.244	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX
2.	52.2.245	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 M2AX, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1
2.	52.2.246	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS2, TPMT 2019-HY1 XS1, TPMT 2019-HY1 X
2.	52.2.247	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1
2.	52.2.248	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	52.2.249	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 A1
2.	52.2.250	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE
2.	52.2.251	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1
2.	52.2.252	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B5, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A1A
2.	52.2.253	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE
2.	52.2.254	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	52.2.255	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 B5, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	52.2.256	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 XS2, TPMT 2020-1 X

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2.	52.2.257	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	52.2.258	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2
2.	52.2.259	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B
2.	52.2.260	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX
2.	52.2.261	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2
2.	52.2.262	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS3
2.	52.2.263	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M1, TPMT 2020-MH1 B3, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A
2.	52.2.264	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE
2.	52.2.265	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	52.2.266	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 A1
2.	52.2.267	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	52.2.268	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B2, TPMT 2021-R1 B1, TPMT 2021-R1 B3, TPMT 2021-R1 B4
2.	52.2.269	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2

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2.	52.2.270	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 B5, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2
2.	52.2.271	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	52.2.272	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 M2, TPMT 2022-2 M1, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 XA
2.	52.2.273	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	52.2.274	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1
2.	52.2.275	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	52.2.276	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE
2.	52.2.277	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	52.2.278	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B5, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 A1B
2.	52.2.279	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	52.2.280	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B2, TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 A1
2.	52.2.281	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve, CDO P/R TP23B DEBT ADJ
2.	52.2.282	T 3 7/8 08/15/34, T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33
2.	52.2.283	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/30/24
2.	52.2.284	TRU Taj LLC (Retailer of hobby products, toys and games). An equity investment is held in this entity.

PART	#	ENDNOTE
2.	52.2.285	This Securitization Trust has issued the following securities that are owned by the Fund: UBSC 2011-C1 XB
2.	52.2.290	VERITS 7 1/2 09/01/25
2.	52.2.291	Viad Corp (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan
2.	52.2.292	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2019-C51 XD, WFCM 2016-C37 XD, WFCM 2017-RC1 XD, WFCM 2017-RB1 XD, WFCM 2017-C42 XD, WFCM 2018-C43 XD
2.	52.2.293	WFRBS 2013-C14 XA, WFRBS 2014-C20 XB
2.	52.2.294	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	53	The filer owns this Managing Member entity
2.	53.2	See lines 53.3.1 through 53.3.5 for the Fund holding on which this interest is based
2.	53.3.1	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/30/24
2.	53.3.3	Venture Holdings (Industry: Consumer Discretionary/Automotive Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term B.
2.	54	The filer owns this Managing Member entity
2.	54.2	See lines 54.3.1 through 54.3.184 for the Fund holding on which this interest is based
2.	54.3.1	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	54.3.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Initial Term Loan – Seasoning and Initial Term Loan.
2.	54.3.3	Agile Defense, LLC (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan.
2.	54.3.4	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, April 2022 Term Loan, Term Loan and February 2022 Term Loan.

PART	#	ENDNOTE
2.	54.3.5	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	54.3.7	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). This borrower has entered into the following loan agreements: Term B, Revolver and 1st Lien Term Loan.
2.	54.3.8	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Initial Term Loan and Replacement Revolving Loan.
2.	54.3.10	Animal Supply Company LLC (Pet supply distributor). Preferred unit equity investment. This investment is held through Retail & Animal Supply Holdings, LLC and Retail & Animal Supply Intermediate, LLC.
2.	54.3.11	Apex Parks Group, LLC (amusement park company). This common unit equity investment is held through Apex Aggregator, LLC, which owns APX Holding Company LLC and APX Operating Company LLC.
2.	54.3.12	Apex Parks Group, LLC (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Revolver.
2.	54.3.13	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and First Amendment Term Loan.
2.	54.3.14	Apive Environmental (Industry: Environmental Industries / Specialized Consumer Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.15	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Revolver, Second Amendment Term Loan, Term Loan and First Amendment Term Loan.
2.	54.3.16	Associated Materials (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	54.3.17	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan B, Delayed Draw Term Loan, Initial Term Loan A and Additional Term Loan.
2.	54.3.18	Astro Intermediate II, LLC (Industry: Metals & Mining / Aluminum). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.19	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fourth Additional Term Loan – Seasoning, Fifth Additional Term Loan – Seasoning, Fifth Additional Term Loan, Sixth Additional Term Loan, Seventh Additional Term Loan, Existing Term Loan and Eighth Additional Term Loan.

PART	#	ENDNOTE
2.	54.3.20	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver, Term Loan and Incremental Term Loan.
2.	54.3.21	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan – Seasoning, Revolver – Seasoning, Initial Term Loan – Seasoning, Delayed Draw Term Loan, Revolver, Initial Term Loan and First Amendment Incremental Term Loan.
2.	54.3.22	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	54.3.23	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.24	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). This borrower has entered into the following loan agreements: Revolver 2 – PA, Revolver A and Term Loan.
2.	54.3.25	Bobcat AV Buyer Corp. (Industry: High Tech Industries / Internet Services & Infrastructure). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	54.3.26	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Additional Term Loan – Seasoning, Additional Term Loan, Revolver, Second Additional Term Loan, Term Loan and Third Additional Term Loan.
2.	54.3.27	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Revolver, Term Loan and Additional Term Loan.
2.	54.3.28	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.29	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A and Existing Term Loan A.
2.	54.3.30	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Sixth Additional Term Loan, Revolver and Existing Term Loans.
2.	54.3.31	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan and Fourth Additional Term Loan.

PART	#	ENDNOTE
2.	54.3.32	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.33	Calcium Holdings, Inc. (Industry: Materials / Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loans, Revolver, Second Additional Term Loan – Seasoning, Second Additional Term Loan, Initial Term Loan and Additional Term Loan.
2.	54.3.34	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Delayed Draw Term Loan – Seasoning, Initial Term Loan – Seasoning, Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	54.3.35	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.36	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	54.3.37	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.39	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.
2.	54.3.40	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Revolver – Seasoning, Term Loan A – Seasoning, Term Loan B Seasoning, Revolver, Term Loan A and Term Loan B.
2.	54.3.41	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.42	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Term Loan and Second Additional Term Loan.
2.	54.3.43	Cherry Holdco, LLC (Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	54.3.45	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Revolver and Initial Term Loan.

PART	#	ENDNOTE
2.	54.3.46	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: RC Seasoning, TL Seasoning, Revolver, Term Loan and Additional Term Loan.
2.	54.3.47	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fourth Additional Term Loan – Seasoning, Fifth Additional Term Loan – Seasoning, Fifth Additional Term Loan, Revolver and Existing Term Loans.
2.	54.3.48	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.
2.	54.3.49	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.50	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Revolver and Term Loan.
2.	54.3.51	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). This borrower has entered into the following loan agreements: Revolver B and Term Loan.
2.	54.3.52	Dura-Supreme, LLC (Industry: Consumer Discretionary / Home Furnishings). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	54.3.53	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	54.3.54	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.55	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.56	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	54.3.57	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	54.3.58	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	54.3.59	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.60	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Second Additional Term Loan and Term Loan.
2.	54.3.61	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.62	Exadel, Inc. (Industry: High Tech Industries / Application Software). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Additional Term Loan.
2.	54.3.63	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.64	Bid Deposits / Good Faith Deposits are held for each of the following investments: FedData Holdings LLC – GFD
2.	54.3.65	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	54.3.66	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver – New, Initial Term Loan – New and 2023 Term Loan.
2.	54.3.67	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan – Seasoning, Term Loan and Revolver.
2.	54.3.68	Fortress Brand Holding Corporation (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	54.3.69	GCM HVAC Bidco, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B.
2.	54.3.70	(Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B Loan.
2.	54.3.71	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	54.3.72	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: First Amendment Incremental Term Loan, Initial Term Loan, Revolver and Term Loan.
2.	54.3.73	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: 4th Amendment Seasoning, Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan, Fifth Amendment Term Loan – Seasoning, Revolver (2024) and Term Loan.
2.	54.3.74	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Additional Term Loan – Seasoning, Second Additional Term Loan – Seasoning, Additional Term Loan, Second Additional Term Loan, Revolver, Initial Term Loan and Third Additional Term Loan.
2.	54.3.75	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Term Loan A and Term Loan B.
2.	54.3.76	GSC Technologies Holdings Inc (plastics products manufacturer). Common stock equity investment.
2.	54.3.78	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan and Additional Term Loan.
2.	54.3.79	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Revolver, Term Loan B1, Term Loan B2 and Term Loan B3.
2.	54.3.80	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	54.3.81	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.82	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.83	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan and Term Loan.
2.	54.3.84	Infinite Choice LLC (Industry: Hotel, Gaming & Leisure / Broadline Retail). This borrower has entered into the following loan agreement: Revolver.
2.	54.3.85	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Revolver, Revolver B, Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	54.3.86	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Agent Advance and Term Loan.
2.	54.3.87	Security: Integrated Advantage Group - Warrants2; Strike Price: \$0.00010; Expiration Date: No set date. Security: Integrated Advantage Group - Warrants3; Strike Price: \$0.00010; Expiration Date: No set date. This is a warrant to purchase equity interests in the company named in the Description.
2.	54.3.88	Integrated Advantage Group (Industry: Materials / Commodity Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.89	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan – 2017, First Amendment Term Loan, Sixth Amendment Term B Loan and Eleventh Amendment Term B Loan.
2.	54.3.90	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	54.3.91	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Term Loan.
2.	54.3.92	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.93	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). This borrower has entered into the following agreements: Revolver and Second Lien Term Loan.
2.	54.3.94	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.95	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan – Seasoning, Revolver – Seasoning, Term Loan – Seasoning, Delayed Draw Term Loan, Revolver and Term Loan.
2.	54.3.96	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Delayed Draw Term Loan One, Delayed Draw Term Loan Six, Term Loan and New Money Term Loan.
2.	54.3.97	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.98	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.

PART	#	ENDNOTE
2.	54.3.99	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.100	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	54.3.101	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). This borrower has entered into the following loan agreements: RC Seasoning, TL Seasoning, Revolver and Initial Term Loan.
2.	54.3.102	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	54.3.103	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	54.3.104	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Revolver, Term Loan, Second Amendment Term Loan, Opco Revolver, Holdco Term Loan B, Holdco Term Loan A and Opco Term Loan.
2.	54.3.105	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Revolver.
2.	54.3.106	Lux Credit Consultants LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	54.3.107	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.108	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Sixth Additional Term Loan.
2.	54.3.109	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	54.3.110	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, First Amendment Term Loan and Term Loan.
2.	54.3.111	Modere (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	54.3.112	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	54.3.113	Morphe, LLC (Industry: Consumer Goods: Non-durable / Internet and Direct Sales). This borrower has entered into the following loan agreements: Revolver, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche B and Opco Exit Term Loan Tranche A.
2.	54.3.114	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Term Loan and Second Additional Term Loan.
2.	54.3.115	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.116	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan – CBF, Tranche B Term Loan – CBF and Tranche A Term Loan – CBF.
2.	54.3.117	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – PA and Opco Term Loan.
2.	54.3.118	CF Newco, Inc. (Industry: High Tech Industries / Systems Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.119	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.120	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Term Loan.
2.	54.3.121	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Term Loan.
2.	54.3.122	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.123	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	54.3.124	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.

PART	#	ENDNOTE
2.	54.3.125	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Revolver and Converted Term Loan.
2.	54.3.126	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Second Additional Term Loan – Seasoning, Second Additional Term Loan, Delayed Draw Term Loan, Revolver, Additional Term Loan, Initial Term Loan and Third Additional Term Loan.
2.	54.3.127	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	54.3.128	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	54.3.129	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.130	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Initial Term Loan.
2.	54.3.131	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	54.3.132	Sabel Systems Technology Solutions, LLC (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.133	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.134	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Second Additional Term Loan, Term Loan and Additional Term Loan.
2.	54.3.135	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Fifth Additional Term Loan – Seasoning, Fifth Additional Term Loan, Third Additional Term Loan, Additional Delayed Term Loan, Revolver, Sixth Additional Term Loan, Fourth Additional Term Loan and Existing Term Loans.
2.	54.3.136	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Term Loan, Revolver, Revolver (Borrowing Base) and Term Loan.

PART	#	ENDNOTE
2.	54.3.137	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, Fourth Additional Term Loan, 4th Additional Term Loan Seasoning, Fifth Additional Term Loan – Seasoning, Fifth Additional Term Loan and Existing Term Loans.
2.	54.3.138	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.139	SixAxis, LLC (Industry: Industrials / Industrial Machinery & Supplies & Components). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional Term Loan - Seasoning and Additional Term Loan.
2.	54.3.140	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreement: Term Loan.
2.	54.3.141	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Revolver and Term Loan B.
2.	54.3.142	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	54.3.143	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	54.3.144	SONIFI Solutions, Inc. (Industry: Cable & Satellite). This borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	54.3.145	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver – New, Term A Loan and Term B Loan.
2.	54.3.146	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	54.3.147	Southern Siding Co (Industry: Industrials / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	54.3.148	Sportech, Inc. (Industry: Consumer Discretionary / Automotive Parts & Equipment). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	54.3.149	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	54.3.150	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	54.3.151	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – 2 and Term Loan – 2.
2.	54.3.152	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Additional Term Loan – Seasoning, Additional Term Loan, Revolver, Term Loan and Second Additional Term Loan.
2.	54.3.153	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Term Loan, Third Additional Term Loan, Revolver, Term Loan, Second Additional Term Loan and Fourth Additional Term Loan.
2.	54.3.154	Sunbelt Modular (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	54.3.155	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Revolver – 2 and Initial Term Loan.
2.	54.3.156	Sweet Oak Parent LLC (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreement: Revolver and Initial Term Loan.
2.	54.3.157	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.158	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	54.3.159	Terram Lab Corporation (Industry: Consumer goods: Non-durable / Paper Packaging). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	54.3.160	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	54.3.161	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	54.3.162	TL Vista Merger Sub Corp. (Industry: Industrials / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Revolver and Term Loan.

PART	#	ENDNOTE
2.	54.3.163	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	54.3.164	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	54.3.165	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.166	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable / Personal Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.167	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	54.3.168	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan – Seasoning, Third Additional Term Loan, Term Loan and Fourth Additional Term Loan.
2.	54.3.169	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Sixth Amendment Incremental Term Loan and Sixth Amendment Incremental Term Loan – Seasoning.
2.	54.3.170	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A and Fourth Amendment Term A Loan.
2.	54.3.171	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance / Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Agency Advance – 3 and Term Loan.
2.	54.3.172	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Third Amendment Term Loan.
2.	54.3.173	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	54.3.174	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.

PART	#	ENDNOTE
2.	54.3.175	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.176	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Second Additional Term Loan, First Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Delayed Draw Term Loan, Revolver and Term Loan.
2.	54.3.177	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.178	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver – Seasoning, Term Loan – Seasoning, Revolver, Second Additional Term Loan, Term Loan and Additional Term Loan.
2.	54.3.179	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	54.3.180	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.181	Xoriant Corporation (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.182	XS Technologies (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	54.3.183	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	54.3.184	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	55	The filer owns this Managing Member entity
2.	55.2	See lines 55.3.1 through 55.3.11 for the Fund holding on which this interest is based
2.	55.3.1	Apex Parks Group, LLC (amusement park company). This common unit equity investment is held through Apex Aggregator, LLC, which owns APX Holding Company LLC and APX Operating Company LLC.
2.	55.3.2	Apex Parks Group, LLC (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Revolver

PART	#	ENDNOTE
2.	55.3.3	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreement: Revolver, Term Loan B1, Term Loan B2, Term Loan B3.
2.	55.3.4	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Second Lien Term Loan, Revolver.
2.	55.3.6	Stant USA Corp. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	55.3.7	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA, Revolver A.
2.	56	The filer owns this Managing Member entity
2.	56.2	See lines 56.3.1 through 56.3.31 for the Fund holding on which this interest is based
2.	56.3.1	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Revolver and Term Loan B1.
2.	56.3.2	Integrated Advantage Group (Industry: Energy, Oil and Gas / Commodity Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	56.3.3	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	56.3.4	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC – GFD.
2.	56.3.5	GSC Technologies Holdings Inc (plastics products manufacturer). Common stock equity investment.
2.	56.3.6	Security: Integrated Advantage Group - Warrants2; Strike Price: \$0.00010; Expiration Date: No set date. Security: Integrated Advantage Group – Warrants3; Strike Price: \$0.00010; Expiration Date: No set date. This is a warrant to purchase equity interests in the company named in the Description.
2.	56.3.7	GSC Technologies Holdings, Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered in the following loan agreements: Term Loan B and Term Loan A.
2.	56.3.8	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreement: Term Loan.
2.	56.3.9	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	56.3.10	B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24, B 01/07/25.
2.	56.3.11	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Initial Term Loan and Replacement Revolving Loan.
2.	56.3.13	Animal Supply Company LLC (Pet supply distributor). Preferred unit equity investment. This investment is held through Retail & Animal Supply Holdings, LLC and Retail & Animal Supply Intermediate, LLC.
2.	56.3.14	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). This borrower has entered into the following agreements: Revolver and Second Lien Term Loan.
2.	56.3.15	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	56.3.16	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Revolver, Revolver B, Term Loan and Additional Term Loan.
2.	56.3.17	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Agent Advance and Term Loan.
2.	56.3.18	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Delayed Draw Term Loan One, Delayed Draw Term Loan Six, Term Loan and New Money Term Loan.
2.	56.3.19	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). This borrower has entered into the following loan agreements: Revolver 2 - PA, Revolver A and Term Loan.
2.	56.3.20	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver and Term Loan. The Filer divested his interest in this position in March 2019.
2.	56.3.21	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Revolver and Term Loan B.
2.	56.3.22	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – 2 and Term Loan - 2.
2.	56.3.23	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance / Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Agent Advance -3 and Term Loan.

PART	#	ENDNOTE
2.	56.3.24	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	56.3.25	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	56.3.26	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	57	The filer owns this General Partner entity.
2.	57.1	See lines 57.2.1 through 57.2.89 for the Fund holding on which this interest is based
2.	57.2.1	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Initial Term Loan.
2.	57.2.2	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan, and Third Additional Term Loan.
2.	57.2.3	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Term Loan, Holdco Term Loan A, Holdco Term Loan B, Second Amendment Term Loan, Revolver, Opco Term Loan, and Opco Revolver.
2.	57.2.4	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Delayed Draw Term Loan.
2.	57.2.5	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, and Revolver.
2.	57.2.6	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	57.2.7	Digital River, Inc. (Industry: High Tech Industries/IT Consulting and Other Services). This borrower has entered into the following loan agreements: Term Loan and Revolver B.
2.	57.2.8	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	57.2.9	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services) This borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	57.2.10	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	57.2.11	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.12	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.13	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.14	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, and Existing Term Loans.
2.	57.2.15	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, and Existing Term Loans.
2.	57.2.16	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, and Revolver.
2.	57.2.17	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.18	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Term Loan, February 2022 Term Loan, April 2022 Term Loan, and Revolver.
2.	57.2.19	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver and Existing Term Loans.
2.	57.2.20	SONIFI Solutions, Inc. (Industry: Cable & Satellite) This borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	57.2.21	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.22	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	57.2.23	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services) This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	57.2.24	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	57.2.25	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, and Sixth Amendment Term B Loan.
2.	57.2.26	IntouchCX Inc. (Industry: IT Services) This borrower has entered into the following loan agreement: Initial Term Loan.
2.	57.2.27	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	57.2.28	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan – CBF, Tranche B Term Loan – CBF, and Tranche A Term Loan – CBF.
2.	57.2.29	Southern Siding Co (Industry: Industrials/ Construction & Engineering) This borrower has entered into the following loan agreement: Term Loan.
2.	57.2.30	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment) This borrower has entered into the following loan agreements: Additional TERM LOAN and Term Loan.
2.	57.2.31	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreement: Term Loan .
2.	57.2.32	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	57.2.33	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreement: Term Loan.
2.	57.2.34	B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24, and B 01/07/25.
2.	57.2.35	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). This borrower has entered into the following loan agreements: Term B, Revolver, and 1st Lien Term Loan.
2.	57.2.36	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.37	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.

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2.	57.2.38	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.39	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver – New and Initial term Loan – New.
2.	57.2.40	Infinite Choice LLC (Industry: Hotel, Gaming & Leisure / Broadline Retail). This borrower has entered into the following loan agreement: Revolver.
2.	57.2.41	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.42	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.43	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Initial Term Loan A, Initial Term Loan B, Additional TERM LOAN, Delayed Draw Term Loan, and Revolver.
2.	57.2.44	Coverall (Industry: Services: Business / Environmental & Facilities Services) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Initial Term Loan.
2.	57.2.45	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products) This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.46	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver – New, Term A Loan, and Term B loan.
2.	57.2.47	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	57.2.48	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	57.2.49	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Delayed Draw Term Loan, and Revolver.
2.	57.2.50	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Term Loan.
2.	57.2.51	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan, and Revolver.

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2.	57.2.52	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, and Revolver.
2.	57.2.53	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.54	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.55	Modere (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.56	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.57	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.58	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). This borrower has entered into the following loan agreements: Term Loan, First Amendment Term Loan, and Revolver.
2.	57.2.59	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.60	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.61	Centric Brands Inc. (Industry: Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.62	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, and Revolver.
2.	57.2.63	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.64	Environmental Infrastructure Solutions (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.

PART	#	ENDNOTE
2.	57.2.65	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.66	Exadel, Inc. (Industry: High Tech Industries/ Application Software). This borrower has entered into the following loan agreements: Initial Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.67	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.68	Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales) This borrower has entered into the following loan agreement: Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, Opco Exit Term Loan Tranche B, and Revolver.
2.	57.2.69	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – PA and Opco Term Loan.
2.	57.2.70	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.71	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.72	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Revolver.
2.	57.2.73	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.74	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.75	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.76	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	57.2.77	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Revolver and Converted Term Loan.

PART	#	ENDNOTE
2.	57.2.78	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, and Sixth Additional Term Loan.
2.	57.2.79	Associated Materials (Industry: Construction & Building/Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	57.2.80	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	57.2.81	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	57.2.82	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan - CBF.
2.	57.2.83	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into the following agreement: Term Loan B-2.
2.	57.2.84	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	57.2.85	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	57.2.86	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	57.2.87	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan and First Amendment Term A.
2.	58	The filer owns this General Partner entity.
2.	58.1	See lines 58.2.1 through 58.2.106 for the Fund holding on which this interest is based
2.	58.2.3	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	58.2.4	Agile Defense, LLC (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	58.2.5	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, April 2022 Term Loan.
2.	58.2.6	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	58.2.7	Appvion, LLC (Industry: Materials - Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, First Amendment Term Loan.
2.	58.2.8	Apive Environmental (Industry: Environmental Industries/Specialized Consumer Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.9	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). The borrower has entered into the following loan agreement: Second Amendment Term Loan.
2.	58.2.10	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional term Loan, Sixth Additional Term Loan, Seventh Additional Term Loan, Eighth Additional Term Loan.
2.	58.2.11	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver. Incremental Term Loan.
2.	58.2.12	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, First Amendment Incremental Term Loan.
2.	58.2.13	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, Initial Term Loan.
2.	58.2.14	BOBCAT AV BUYER CORP. (Industry: High Tech Industries / Internet Services & Infrastructure). The borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.15	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	58.2.16	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Additional TERM LOAN, Additional Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	58.2.17	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A, Existing Term Loan A.
2.	58.2.18	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Sixth Additional Term Loan.
2.	58.2.19	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	58.2.20	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	58.2.21	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Second Additional Term Loan, Additional TERM LOAN
2.	58.2.22	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.23	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.24	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN.
2.	58.2.25	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreement: First Amendment Term Loan.
2.	58.2.26	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Revolver.
2.	58.2.27	CHERRY HOLDCO, LLC (Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.28	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Delayed Draw Term Loan.
2.	58.2.29	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, RC Seasoning, TL Seasoning, Term Loan, Additional TERM LOAN.

PART	#	ENDNOTE
2.	58.2.30	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans.
2.	58.2.31	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.32	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings) This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.33	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	58.2.34	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	58.2.35	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	58.2.36	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	58.2.37	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.38	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.39	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: 2023 Term Loan, Revolver - New, Initial Term Loan - New.
2.	58.2.40	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	58.2.41	Fortress Brand Holding Corporation (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	58.2.42	GCM HVAC BIDCO, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Term B, Delayed Draw Term Loan.
2.	58.2.43	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term B Loan.

PART	#	ENDNOTE
2.	58.2.44	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.45	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan.
2.	58.2.46	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	58.2.47	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	58.2.48	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	58.2.49	Integrated Advantage Group (Industry: Materials/Commodity Chemicals) This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	58.2.50	Security: Integrated Advantage Group – Warrants2 ; Strike Price: \$0.00010 ; Expiration Date: No set date This is a warrant to purchase equity interests in the company named in the Description.
2.	58.2.51	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan, Eleventh Amendment Term B Loan.
2.	58.2.52	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.53	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	58.2.54	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals)The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.55	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials)The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan.
2.	58.2.56	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.

PART	#	ENDNOTE
2.	58.2.57	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery)The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, RC Seasoning, TL Seasoning.
2.	58.2.58	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	58.2.59	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services)The borrower has entered into the following loan agreement: Revolver.
2.	58.2.60	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services)The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.61	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services)The borrower has entered into the following loan agreement: First Amendment Term Loan.
2.	58.2.62	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.63	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.64	CF Newco, Inc. (Industry: High Tech Industries / Systems Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.65	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.66	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.67	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.68	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.69	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	58.2.70	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.

PART	#	ENDNOTE
2.	58.2.71	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	58.2.72	Propulsion Acquisition, LLC (Industry: Commercial Support Services) This borrower has entered into the following loan agreement: Initial Term Loan 2020
2.	58.2.73	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN.
2.	58.2.74	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan.
2.	58.2.75	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.76	Sabel Systems Technology Solutions, LLC (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.77	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.78	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans, Sixth Additional Term Loan, Additional Delayed Draw Term Loan.
2.	58.2.79	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Revolver (Borrowing Base).
2.	58.2.80	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans.
2.	58.2.81	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	58.2.82	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional TERM LOAN
2.	58.2.83	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Second Additional Term Loan.

PART	#	ENDNOTE
2.	58.2.84	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.85	Strada Services, LLC (Industry: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	58.2.86	Sunbelt Modular (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	58.2.87	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreement: Revolver 2.
2.	58.2.88	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan.
2.	58.2.89	Terram Lab Corporation (Industry: Consumer goods: Non-durable / Paper Packaging). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan, Revolver.
2.	58.2.90	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	58.2.91	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment) This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	58.2.92	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.93	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	58.2.94	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.95	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	58.2.96	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.

PART	#	ENDNOTE
2.	58.2.97	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	58.2.98	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Fourth Amendment Term A Loan.
2.	58.2.99	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	58.2.100	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Fifth Additional Term Loan
2.	58.2.101	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	58.2.102	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	58.2.103	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	58.2.104	Xoriant Corporation (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	58.2.105	XS Technologies (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	58.2.106	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	59	The filer owns this General Partner entity.
2.	59.1	See lines 59.2.1 through 59.2.21 for the Fund holding on which this interest is based
2.	59.2.3	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	59.2.4	See item 7.2.32
2.	59.2.5	See item 7.2.33

PART	#	ENDNOTE
2.	59.2.6	See item 7.2.25.
2.	59.2.7	See item 7.2.34
2.	59.2.8	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	59.2.9	See item 7.2.13.
2.	59.2.10	See item 7.2.36
2.	59.2.11	See item 7.2.15.
2.	59.2.12	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	59.2.13	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and which held real estate assets in Germany, which have been divested. This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC, and Promontoria German Real Estate Coöperatie U.A.
2.	59.2.14	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	59.2.15	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business which owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	59.2.16	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Raphael Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian mortgage-backed NPL portfolio). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 105 LDC, Promontoria 14 Coöperatie U.A., and Promontoria Holding 181 B.V., which owns CR 1 Real Estate S.r.l. (a local SPV).

PART	#	ENDNOTE
2.	59.2.17	See item 7.2.16.
2.	59.2.18	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	59.2.19	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	59.2.20	This Securitization Trust has issued the following securities that are owned by the Fund:TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB and TPMF 2023-V3 Z.
2.	59.2.21	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	60	The filer owns this General Partner entity.
2.	60.1	See lines 60.2.1 through 60.2.271 for the Fund holding on which this interest is based
2.	60.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	60.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: CRVNA 2023-N2 R, CRVNA 2023-P3 R, CRVNA 2023-N4 R, CRVNA 2024-N1 R, CRVNA 2023-N3 R, CRVNA 2024-N3 R
2.	60.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D
2.	60.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 R, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1

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2.	60.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2
2.	60.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A1
2.	60.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A2
2.	60.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A3
2.	60.2.9	Spring EQ (Industry: Financials / Commercial & Residential Mortgage Finance). This borrower has entered into the following loan agreement: Loan to Nova SEQ, LLC
2.	60.2.10	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	60.2.11	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	60.2.14	Spiritus Capital LP (Delaware Limited Partnership which is an operating business that originates second lien mortgage loans). This private common unit equity investment is held through Spiritus Aggregator, LP and Spiritus Capital LP. This entity also owns Nova PH, LLC.
2.	60.2.15	Escrow rights with respect to the following: CRM1 2024-OM2C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.16	Escrow rights with respect to the following: CRM1 2024-OM3B REPO RESERVE, CRM1 2024-OM3C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.17	Escrow rights with respect to the following: CRM1 2024-OM4A REPO RESERVE, CRM1 2024-OM4B Repo Reserve, CRM1 2024-OM4C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	60.2.18	Escrow rights with respect to the following: CRM1 2024-OM5B REPO RESERVE, CRM1 2024-OM5C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.19	Escrow rights with respect to the following: CRM1 2024-OM6A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.20	Escrow rights with respect to the following: CRM1 2024-OM7B REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.21	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.22	Escrow rights with respect to the following: JPMMT 23-HE2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.23	Escrow rights with respect to the following: HASTINGS FEE RESERVE, TPMF 2021-H1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.24	Escrow rights with respect to the following: Vantage 3 EVI Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.25	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.26	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.27	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.28	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.29	Escrow rights with respect to the following: TPMFT 2020-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.30	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.31	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	60.2.32	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.33	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.34	Escrow rights with respect to the following: TPMFT 2022-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.35	Escrow rights with respect to the following: TPMFT 2022-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.36	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.37	Escrow rights with respect to the following: TPMFT 2023-OM2 REPO RESERVE, TPMFT 2023-OM2 X REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.38	Escrow rights with respect to the following: TPMFT 2023-OM3 A REPO RESERVE, TPMFT 2023-OM3 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.39	Escrow rights with respect to the following: TPMFT 2023-OM4 A REPO RESERVE, TPMFT 2023-OM4 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.40	Escrow rights with respect to the following: TPMFT 2023-OM5 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.41	Escrow rights with respect to the following: TPMFT 2023-OM6 A REPO RESERVE, TPMFT 2023-OM6B HELOC Reserve, TPMFT 2023-OM6 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.42	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.43	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.44	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	60.2.45	Escrow rights with respect to the following: TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.46	Escrow rights with respect to the following: TPMFT 2023-PM8 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.47	Escrow rights with respect to the following: TPMFT 2024-OM1 A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.48	Escrow rights with respect to the following: TPMFT 2024-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.49	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.50	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.51	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.52	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.53	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.54	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.55	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.56	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.57	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.58	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.59	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	60.2.60	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.61	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.62	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.63	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.64	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.65	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.66	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.67	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.68	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.69	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.70	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.71	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.72	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.73	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	60.2.74	See item 34.2.232

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2.	60.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 RC1, AUBN 15 RC2
2.	60.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X
2.	60.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C
2.	60.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO
2.	60.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 X, JPMMT 2023-HE2 AIOS
2.	60.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-3 X, MCMLT 2017-2 X, MCMLT 2017-3 XS, MCMLT 2017-2 XS
2.	60.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R
2.	60.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS
2.	60.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 XS
2.	60.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 XS
2.	60.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 XS
2.	60.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 XS
2.	60.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 XS2, TPHT 2021-HE1 X
2.	60.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 X, TPHT 2023-1 XS3, TPHT 2023-1 A1AX, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX
2.	60.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1

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2.	60.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1
2.	60.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 XS1, TPMT 2015-3 X
2.	60.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1
2.	60.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1
2.	60.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1
2.	60.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	60.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	60.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	60.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	60.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3, TPMT 2016-5 X
2.	60.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	60.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	60.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	60.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	60.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS

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2.	60.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2
2.	60.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	60.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	60.2.108	TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	60.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	60.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	60.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	60.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2
2.	60.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, TPMT 2019-3 M2X
2.	60.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M1BX, TPMT 2019-4 M2BX
2.	60.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2
2.	60.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	60.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	60.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	60.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2

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2.	60.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 A2BX, TPMT 2020-2 M1AX, TPMT 2020-2 A2AX, TPMT 2020-2 M1BX
2.	60.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX
2.	60.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2
2.	60.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1
2.	60.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	60.2.125	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	60.2.126	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	60.2.127	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1
2.	60.2.128	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	60.2.129	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	60.2.130	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 X, TPMT 2022-3 XA, TPMT 2022-3 XS2
2.	60.2.131	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 X, TPMT 2022-4 XS2
2.	60.2.132	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 X, TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	60.2.133	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2

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2.	60.2.134	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2CX, TPMT 2023-CES1 XS1, TPMT 2023-CES1 XS3, TPMT 2023-CES1 X, TPMT 2023-CES1 M2AX
2.	60.2.135	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 XS1, TPMT 2023-CES2 X, TPMT 2023-CES2 M2FX
2.	60.2.136	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2
2.	60.2.137	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2
2.	60.2.138	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	60.2.139	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X, TPMT 2024-4 XS2
2.	60.2.140	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X, TPMT 2024-5 XS2
2.	60.2.141	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 X, TPMT 2024-CES1 XS2
2.	60.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2023-SFR1 F, AMSR 2021-SFR3 I
2.	60.2.143	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 X, AUBN 15 Z
2.	60.2.144	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 B1, BMIR 2022-2 M2, BMIR 2024-1 B1, BMIR 2024-1 M2
2.	60.2.145	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3
2.	60.2.146	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5, CHASE 2020-CL1 M4
2.	60.2.147	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2015-A B5, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2019-RP1 B2, CMLTI 2018-RP1 SA
2.	60.2.148	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E

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2.	60.2.149	This Securitization Trust has issued the following securities that are owned by the Fund: EMIR 2023-1 M2, EMIR 2023-1 B1
2.	60.2.150	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R06 1B2, CAS 2022-R07 1B2, CAS 2022-R02 2B2, CAS 2022-R04 1B2, CAS 2023-R05 1B2, CAS 2023-R06 1B2, CAS 2022-R05 2B2, CAS 2022-R01 1B2
2.	60.2.151	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	60.2.152	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2017-1 B, SCRT 2020-1 BXS, SCRT 2020-3 BXS, SCRT 2023-1 M, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2021-2 M, SCRT 2023-1 BXS, SCRT 2017-4 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-2 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2018-1 BX, SCRT 2021-3 M
2.	60.2.153	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA6 B2, STACR 2023-DNA1 B1, STACR 2022-DNA3 B2, STACR 2021-DNA7 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-HQA1 B2, STACR 2021-HQA4 B2, STACR 2021-HQA3 B2, STACR 2022-DNA2 B2, STACR 2022-DNA5 B2
2.	60.2.154	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G
2.	60.2.155	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 B4, JPMMT 2023-HE2 B3, JPMMT 2023-HE2 B1, JPMMT 2023-HE2 B2, JPMMT 2023-HE2 A1, JPMMT 2023-HE2 M1, JPMMT 2023-HE2 M2, JPMMT 2023-HE2 M3
2.	60.2.156	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2019-1 B2, MCMLT 2017-2 B3, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2017-3 B4, MCMLT 2017-2 B4, MCMLT 2017-1 B3, MCMLT 2017-2 B5, MCMLT 2017-3 B5, MCMLT 2019-GS1 B1
2.	60.2.157	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2018-RPL1 B2, NRZT 2019-RPL3 B5, NRZT 2018-RPL1 B5, NRZT 2018-RPL1 B3, NRZT 2018-RPL1 B4, NRZT 2014-1A B5, NRZT 2014-2A B4, NRMLT 2022-SFR1 I, NRMLT 2022-SFR1 H
2.	60.2.158	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1 E2, PATH 2022-1 F, PATH 2022-1 G
2.	60.2.159	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 H, PROG 2021-SFR11 G

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2.	60.2.160	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 B, TPMF 2021-H1 X, TPMF 2021-H1 C, TPMF 2021-H1 A2, TPMF 2021-H1 VFN
2.	60.2.161	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F
2.	60.2.162	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X A1, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z, TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E
2.	60.2.163	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A Z1, TPMF 2020-A14A XA, TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E
2.	60.2.164	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 Z, TPMF 2023-V3 XB, TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C
2.	60.2.165	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2023-1 M2, RMIR 2022-1 M2, RMIR 2022-1 B1, RMIR 2023-1 B1, RMIR 2024-1 M2, RMIR 2024-1 B1
2.	60.2.166	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 A1A, RCKT 2023-CES1 B2, RCKT 2023-CES1 B1, RCKT 2023-CES1 A2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2, RCKT 2023-CES1 A1B
2.	60.2.167	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 A1A, RCKT 2023-CES2 B1, RCKT 2023-CES2 B2, RCKT 2023-CES2 B3, RCKT 2023-CES2 A1B, RCKT 2023-CES2 A2, RCKT 2023-CES2 M1, RCKT 2023-CES2 M2
2.	60.2.168	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 B2, RCKT 2024-CES1 B1, RCKT 2024-CES1 B3
2.	60.2.169	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 A1A, RCKT 2024-CES3 B1, RCKT 2024-CES3 B2, RCKT 2024-CES3 B3, RCKT 2024-CES3 A1B, RCKT 2024-CES3 A2, RCKT 2024-CES3 M1, RCKT 2024-CES3 M2
2.	60.2.170	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 A1A, RCKT 2024-CES5 B2, RCKT 2024-CES5 B1, RCKT 2024-CES5 B3, RCKT 2024-CES5 A1B, RCKT 2024-CES5 A2, RCKT 2024-CES5 A3, RCKT 2024-CES5 M1
2.	60.2.171	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 F

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2.	60.2.172	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H
2.	60.2.173	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H
2.	60.2.174	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X H
2.	60.2.175	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	60.2.176	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 M1B, TPHT 2023-1 M2B, TPHT 2023-1 B1, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 M1, TPHT 2023-1 M2, TPHT 2023-1 B4, TPHT 2023-1 B5, TPHT 2023-1 XA2, TPHT 2023-1 A2, TPHT 2023-1 XA, TPHT 2023-1 A1A
2.	60.2.177	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A A2
2.	60.2.178	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2
2.	60.2.179	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1
2.	60.2.180	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B3, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 B2, TPMT 2016-3 M1
2.	60.2.181	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	60.2.182	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-R1 B, TPMT 2016-5 B5, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2
2.	60.2.183	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2

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2.	60.2.184	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 M1, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 A2
2.	60.2.185	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B3, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1
2.	60.2.186	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B5, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 B2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1
2.	60.2.187	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 M2, TPMT 2017-5 A1, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M1, TPMT 2017-5 A2
2.	60.2.188	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1
2.	60.2.189	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 M3
2.	60.2.190	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 A2, TPMT 2018-1 A1, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1
2.	60.2.191	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1, TPMT 2018-2 B1
2.	60.2.192	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B4, TPMT 2018-3 A1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B5, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 B1
2.	60.2.193	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B4, TPMT 2018-4 A1, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B5, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2
2.	60.2.194	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 A1, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B5, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2

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2.	60.2.195	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B5, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A1A
2.	60.2.196	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 M2, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 A2
2.	60.2.197	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B5, TPMT 2019-2 A2, TPMT 2019-2 A1, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 M2, TPMT 2019-2 M1
2.	60.2.198	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B4, TPMT 2019-3 A1, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 M2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B5
2.	60.2.199	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B4, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 M2AX
2.	60.2.200	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 A1, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2
2.	60.2.201	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1
2.	60.2.202	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B
2.	60.2.203	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	60.2.204	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B2, TPMT 2020-1 A2A, TPMT 2020-1 B1, TPMT 2020-1 A2B, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	60.2.205	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B

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2.	60.2.206	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1
2.	60.2.207	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B1
2.	60.2.208	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1A, TPMT 2020-MH1 B3, TPMT 2020-MH1 XB, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A
2.	60.2.209	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 A1, TPMT 2021-1 B1, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A2
2.	60.2.210	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B3, TPMT 2021-R1 B4, TPMT 2021-R1 B1, TPMT 2021-R1 B2
2.	60.2.211	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 M2, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1
2.	60.2.212	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2
2.	60.2.213	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 B1, TPMT 2022-1 A1, TPMT 2022-1 M2, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 XA, TPMT 2022-1 B5, TPMT 2022-1 A2, TPMT 2022-1 M1
2.	60.2.214	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A1, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B4, TPMT 2022-2 XA, TPMT 2022-2 A2, TPMT 2022-2 B3, TPMT 2022-2 B5, TPMT 2022-2 M1
2.	60.2.215	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B1, TPMT 2022-3 A1, TPMT 2022-3 M2, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1
2.	60.2.216	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 B5, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 A1, TPMT 2022-4 M2, TPMT 2022-4 B4, TPMT 2022-4 A2, TPMT 2022-4 M1

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2.	60.2.217	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	60.2.218	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2
2.	60.2.219	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 A1, TPMT 2023-1 M2, TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A2, TPMT 2023-1 M1
2.	60.2.220	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 A1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 A2A, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 M1A
2.	60.2.221	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2F, TPMT 2023-CES2 A1A, TPMT 2023-CES2 B1, TPMT 2023-CES2 A2, TPMT 2023-CES2 M2, TPMT 2023-CES2 B2, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 A1B, TPMT 2023-CES2 M1
2.	60.2.222	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 B1, TPMT 2024-1 B2, TPMT 2024-1 A1, TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 M1, TPMT 2024-1 A2, TPMT 2024-1 M2
2.	60.2.223	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 A1B, TPMT 2024-2 A2, TPMT 2024-2 A1A, TPMT 2024-2 M2, TPMT 2024-2 M1, TPMT 2024-2 B1
2.	60.2.224	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 B1, TPMT 2024-3 B2, TPMT 2024-3 B3, TPMT 2024-3 B4, TPMT 2024-3 B5
2.	60.2.225	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 A1A, TPMT 2024-4 A1B, TPMT 2024-4 B1, TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 A2, TPMT 2024-4 M1
2.	60.2.226	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 A1A, TPMT 2024-5 M1, TPMT 2024-5 M2, TPMT 2024-5 B1, TPMT 2024-5 B5
2.	60.2.227	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 A1A, TPMT 2024-CES1 B1, TPMT 2024-CES1 A2, TPMT 2024-CES1 B2, TPMT 2024-CES1 A1B, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2
2.	60.2.228	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B

PART	#	ENDNOTE
2.	60.2.229	See item 34.2.232
2.	60.2.231	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.232	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.233	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.234	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.235	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.236	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.237	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.238	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	60.2.239	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.240	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.241	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.242	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.243	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	60.2.244	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
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2.	60.2.258	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	60.2.259	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
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2.	60.2.263	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
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2.	60.2.265	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.266	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	60.2.267	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	60.2.268	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	60.2.269	See item 1.2.43.
2.	60.2.270	T 4 3/8 07/15/27, T 3 7/8 08/15/34
2.	60.2.271	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24
2.	61	The filer owns this General Partner entity.
2.	61.1	See lines 61.2.1 through 61.2.118 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	61.2.1	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	61.2.3	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: April 2022 Term Loan and Revolver.
2.	61.2.4	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.5	Appvion, LLC (Industry: (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and First Amendment Term Loan.
2.	61.2.6	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreement: Second Amendment Term Loan.
2.	61.2.7	Associated Materials (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.8	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.9	Atlantic Squared Supply Inc (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.10	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Sixth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loan and Seventh Additional Term Loan.
2.	61.2.11	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver, Incremental Term Loan and Term Loan.
2.	61.2.12	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Delayed Draw Term Loan.
2.	61.2.13	Best Choice Roofing (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	61.2.14	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). This borrower has entered into the following loan agreements: Second Additional Term Loan, Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	61.2.15	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: 2024 Term B Loan.
2.	61.2.16	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Additional Term Loan A.
2.	61.2.17	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Sixth Additional Term Loan and Existing Term Loans.
2.	61.2.18	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Third Additional Term Loan, Term Loan, Fourth Additional Term Loan, Revolver, Additional Term Loan and Second Additional Term Loan.
2.	61.2.19	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.20	Calcium Holdings, Inc. (Industry: Materials / Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Additional Term Loan and Second Additional Term Loan.
2.	61.2.21	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	61.2.22	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.23	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.24	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreement: First Amendment Term Loan.
2.	61.2.25	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan B, Revolver and Term Loan A.
2.	61.2.26	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.27	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	61.2.28	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Additional Delayed Draw Term Loan and Revolver.

PART	#	ENDNOTE
2.	61.2.29	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	61.2.30	McKissock Investment Holdings, LLC (Industry: Services: Consumer / Education Services). This borrower has entered into the following loan agreements: Term Loan and Incremental Term Loan.
2.	61.2.31	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans and Revolver.
2.	61.2.32	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.33	Dealer Tire, LLC (Industry: Automotive / Distributors). This borrower has entered into the following loan agreement: Term B2, Term B-3 Loan and Term B-4 Loan.
2.	61.2.34	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Additional Delayed Draw Term Loan, Delayed Draw Term Loan, Second Additional Term Loan, Third Additional Term Loan, Term Loan and Revolver.
2.	61.2.35	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Revolver (2024) and Term Loan (2024).
2.	61.2.36	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreement: Additional Term Loan.
2.	61.2.37	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	61.2.38	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	61.2.39	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Second Additional Term Loan and Additional Term Loan.
2.	61.2.40	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.41	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	61.2.42	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	61.2.43	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreements: Term Loan and Additional Term Loan.
2.	61.2.44	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreement: 2023 Term Loan.
2.	61.2.45	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.46	GCM Magnolia Bidco, LLC (Industry: High Tech Industries / Technology Distributors). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term B Loan and Revolver.
2.	61.2.47	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.48	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Initial Term Loan, Fifth Amendment Term Loan, Second Amendment Term Loan, Fourth Amendment Term Loan, Revolver (2024) and Term Loan.
2.	61.2.49	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.50	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Term Loan and Second Additional Term Loan.
2.	61.2.51	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan, and Term Loan.
2.	61.2.52	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.53	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	61.2.54	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan – 2017, First Amendment Term Loan and Sixth Amendment Term Loan.
2.	61.2.55	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.

PART	#	ENDNOTE
2.	61.2.56	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.57	Isolatek International (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.58	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.
2.	61.2.59	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan and Revolver.
2.	61.2.60	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.61	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	61.2.62	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	61.2.63	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	61.2.64	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). This borrower has entered into the following loan agreement: Term Loan B-2.
2.	61.2.65	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	61.2.66	Lux Credit Consultants LLC (Transportation: Consumer / Diversified Support Services). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan and Revolver.
2.	61.2.67	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver and 2017 Incremental Term Loan.
2.	61.2.68	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	61.2.69	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan and First Amendment Term Loan.

PART	#	ENDNOTE
2.	61.2.70	Monotype Imaging Holdings Inc. (Industry: High Tech Industries/Application Software). This borrower has entered into the following loan agreement: 2021 Repricing Term Loan.
2.	61.2.71	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). This borrower has entered into the following loan agreements: Additional Term Loan and Second Additional Term Loan.
2.	61.2.72	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.73	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan – CBF, Tranche A Term Loan and Tranche B Term Loan.
2.	61.2.74	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	61.2.75	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.76	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.77	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	61.2.78	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Delayed Draw Term Loan.
2.	61.2.79	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.80	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan C and 2022 Incremental Term Loan.
2.	61.2.81	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Revolver and Converted Term Loan.
2.	61.2.82	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Second Additional Term Loan, Initial Term Loan, Revolver, Delayed Draw Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	61.2.83	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: Term Loan and 2024 Term Loan.
2.	61.2.84	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	61.2.85	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver and Additional Term Loan.
2.	61.2.86	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	61.2.87	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan, Second Additional Term Loan and Revolver.
2.	61.2.88	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Additional Term Loan, Revolver, Term Loan and Second Additional Term Loan.
2.	61.2.89	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan, Revolver, Existing Term Loans and Sixth Additional Term Loan.
2.	61.2.90	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Term Loan, Term Loan and Revolver (Borrowing Base).
2.	61.2.91	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan and Existing Term Loans.
2.	61.2.92	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.93	SixAxis, LLC (Industry: Industrials / Industrial Machinery & Supplies & Components). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Additional Term Loan.
2.	61.2.94	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	61.2.95	Southern Siding Co (Industry: Industrials / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	61.2.96	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan, Term Loan and Revolver.
2.	61.2.97	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Additional Term Loan, Term Loan and Second Additional Term Loan.
2.	61.2.98	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan and Revolver.
2.	61.2.99	Sweet Oak Parent LLC (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	61.2.100	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	61.2.101	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). This borrower has entered into the following loan agreements: Term Loan and Additional Term Loan.
2.	61.2.102	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	61.2.103	TL Vista Merger Sub Corp. (Industry: (Industry: Industrials / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.104	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan and Additional Term Loan.
2.	61.2.105	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	61.2.106	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	61.2.107	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Second Additional Term Loan and Term Loan.
2.	61.2.108	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Second Additional Term Loan, Additional Term Loan, Third Additional Term Loan and Term Loan.

PART	#	ENDNOTE
2.	61.2.109	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	61.2.110	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Fourth Amendment Term Loan.
2.	61.2.111	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Additional Term Loan and Third Amendment Term Loan.
2.	61.2.112	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Additional Term Loan and Term Loan.
2.	61.2.113	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	61.2.114	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Fifth Additional Term Loan, Term Loan and Delayed Draw Term Loan.
2.	61.2.115	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan, Revolver and Second Additional Term Loan.
2.	61.2.116	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and Revolver.
2.	61.2.117	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	61.2.118	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	62	The filer owns this Managing Member entity
2.	62.2	See lines 62.3.1 through 62.3.183 for the Fund holding on which this interest is based
2.	62.3.1	Apex Parks Group, LLC (amusement park company). This common unit equity investment is held through Apex Aggregator, LLC, which owns APX Holding Company LLC and APX Operating Company LLC.
2.	62.3.2	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC – GFD.
2.	62.3.3	GSC Technologies Holdings Inc (plastics products manufacturer). Common stock equity investment.

PART	#	ENDNOTE
2.	62.3.4	Security: Integrated Advantage Group, Warrants2, Warrants3; Strike Price: \$0.00010; Expiration Date: No set date
2.	62.3.5	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan – Seasoning, Revolver – Seasoning, Initial Term Loan – Seasoning, Revolver, Delayed Draw Term Loan, First Amendment Incremental Term Loan, Initial Term Loan.
2.	62.3.6	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Delayed Draw Term Loan – Seasoning, Initial Term Loan, Initial Term Loan – Seasoning, Revolver.
2.	62.3.7	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Additional Delayed Draw Term Loan.
2.	62.3.8	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan – Seasoning, Revolver – Seasoning, Term Loan – Seasoning, Delayed Draw Term Loan, Revolver, Term Loan.
2.	62.3.9	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Revolver 2, Initial Term Loan.
2.	62.3.10	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, First Amendment Term Loan.
2.	62.3.11	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Second Additional Term Loan – Seasoning, Initial Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.12	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Revolver, Term Loan, Second Amendment Term Loan, Holdco Term Loan B, Opco Term Loan, Opco Revolver, Holdco Term Loan A.
2.	62.3.13	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, Revolver (Borrowing Base), Delayed Draw Term Loan, Additional TERM LOAN.
2.	62.3.14	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional TERM LOAN, Revolver, Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.

PART	#	ENDNOTE
2.	62.3.15	Apex Parks Group, LLC (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Revolver.
2.	62.3.16	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan A – Seasoning, Term Loan B, Term Loan B – Seasoning, Revolver, Revolver – Seasoning.
2.	62.3.17	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, RC Seasoning, TL Seasoning, Term Loan, Additional TERM LOAN.
2.	62.3.18	Digital River, Inc. (Industry: High Tech Industries/IT Consulting and Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver B.
2.	62.3.19	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.20	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services) This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.21	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Revolver, Term Loan B1, Term Loan B2, Term Loan B3.
2.	62.3.22	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: RC Seasoning, TL Seasoning, Revolver, Initial Term Loan, Revolver.
2.	62.3.23	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan - Seasoning, Revolver - Seasoning, Revolver, Additional TERM LOAN, Second Additional Term Loan, Term Loan.
2.	62.3.24	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings) This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.25	Integrated Advantage Group (Industry: Materials/Commodity Chemicals). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.26	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, 4th Additional Term Loan Seasoning, Fifth Additional Term Loan – Seasoning, Additional TERM LOAN, Fifth Additional Term Loan, Existing Term Loans.

PART	#	ENDNOTE
2.	62.3.27	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional TERM LOAN, Additional TERM LOAN – Seasoning.
2.	62.3.28	SONIFI Solutions, Inc. (Industry: Cable & Satellite). This borrower has entered into the following loan agreements: Revolver, 1st Lien Term Loan.
2.	62.3.29	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreement: Revolver, Initial Term Loan.
2.	62.3.30	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.31	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fourth Additional Term Loan Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan – Seasoning, Sixth Additional Term Loan, Seventh Additional Term Loan, Eighth Additional Term Loan.
2.	62.3.32	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Additional TERM LOAN – Seasoning, Second Additional Term Loan, Third Additional Term Loan.
2.	62.3.33	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fourth Additional Term Loan - Seasoning, Fourth Additional Term Loan Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan - Seasoning, Existing Term Loans.
2.	62.3.34	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: 4th Amendment Seasoning, Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan, Fifth Amendment Term Loan – Seasoning, Revolver (2024), Term Loan.
2.	62.3.35	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Additional TERM LOAN - Seasoning, Second Additional Term Loan - Seasoning.
2.	62.3.36	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans, Sixth Additional Term Loan, Fifth Additional Term Loan – Seasoning, Third Additional Term Loan, Additional Delayed Draw Term Loan.
2.	62.3.37	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment). This borrower has entered into the following loan agreement: Additional TERM LOAN, Term Loan.

PART	#	ENDNOTE
2.	62.3.38	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Additional TERM LOAN - Seasoning.
2.	62.3.39	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Initial Term Loan, Initial Term Loan - Seasoning.
2.	62.3.40	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	62.3.41	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Sixth Additional Term Loan.
2.	62.3.42	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	62.3.43	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.44	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver, Term Loan, Term Loan Seasoning.
2.	62.3.45	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan A, Term Loan B.
2.	62.3.46	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan - CBF.
2.	62.3.47	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan – CBF, Tranche B Term Loan - CBF, Tranche A Term Loan - CBF.
2.	62.3.48	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Second Additional Term Loan – Seasoning, Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Delayed Draw Term Loan.
2.	62.3.49	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	62.3.50	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	62.3.51	Southern Siding Co (Industry: Industrials/ Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	62.3.52	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan – Seasoning, Third Additional Term Loan, Term Loan, Fourth Additional Term Loan.
2.	62.3.53	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Sixth Amendment Incremental Term Loan – Seasoning, Sixth Amendment Incremental Term Loan.
2.	62.3.54	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: First Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Revolver, Term Loan, Delayed Draw Term Loan.
2.	62.3.55	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). The borrower has entered into the following loan agreements: 1st Lien Term Loan, Revolver, Term B.
2.	62.3.56	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Replacement Revolving Loan.
2.	62.3.57	Animal Supply Company LLC (Pet supply distributor). Preferred unit equity investment. This investment is held through Retail & Animal Supply Holdings, LLC and Retail & Animal Supply Intermediate, LLC.
2.	62.3.59	BOBCAT AV BUYER CORP. (Industry: High Tech Industries / Internet Services & Infrastructure). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.60	CHERRY HOLDCO, LLC (Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	62.3.61	GCM HVAC BIDCO, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Term B, Delayed Draw Term Loan.
2.	62.3.62	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan.
2.	62.3.63	Sunbelt Modular (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	62.3.64	Terram Lab Corporation (Industry: Consumer goods: Non-durable / Paper Packaging). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan, Revolver.

PART	#	ENDNOTE
2.	62.3.65	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, Initial Term Loan.
2.	62.3.66	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Additional TERM LOAN, Additional Delayed Draw Term Loan.
2.	62.3.67	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term B Loan.
2.	62.3.68	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	62.3.69	XS Technologies (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	62.3.70	Apive Environmental (Industry: Environmental Industries/Specialized Consumer Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.71	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver, Incremental Term Loan.
2.	62.3.72	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.73	Infinite Choice LLC (Industry: Hotel, Gaming & Leisure / Broadline Retail). The borrower has entered into the following loan agreement: Revolver.
2.	62.3.74	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Second Lien Term Loan, Revolver.
2.	62.3.75	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.76	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	62.3.77	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	62.3.78	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.

PART	#	ENDNOTE
2.	62.3.79	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.80	Xoriant Corporation (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.81	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.82	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Initial Term Loan A, Revolver, Initial Term Loan B, Delayed Draw Term Loan, Additional TERM LOAN.
2.	62.3.83	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.84	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan.
2.	62.3.85	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	62.3.86	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.87	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Initial Term Loan - New, Revolver - New, 2023 Term Loan.
2.	62.3.88	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.89	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.90	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.91	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.92	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). The borrower has entered into the following loan agreements: Revolver, Term Loan.

PART	#	ENDNOTE
2.	62.3.93	Sabel Systems Technology Solutions, LLC (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.94	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.95	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term A Loan, Term B Loan, Revolver - New.
2.	62.3.96	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.97	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	62.3.99	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	62.3.100	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	62.3.101	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	62.3.102	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	62.3.103	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Revolver, Revolver B, Delayed Draw Term Loan, Additional Delayed Draw Term Loan.
2.	62.3.104	Stant USA Corp. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan. Delayed Draw Term Loan.
2.	62.3.105	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Delayed Draw Term Loan.
2.	62.3.106	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	62.3.107	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	62.3.108	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Delayed Draw Term Loan.
2.	62.3.109	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance, Delayed Draw Term Loan.
2.	62.3.110	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan.
2.	62.3.111	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One, Delayed Draw Term Loan Six.
2.	62.3.112	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	62.3.113	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan.
2.	62.3.114	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver, Term Loan. The Filer divested his interest in this position in March 2019.
2.	62.3.115	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA, Revolver A.
2.	62.3.116	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.117	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.118	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.

PART	#	ENDNOTE
2.	62.3.119	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.120	CF Newco, Inc. (Industry: High Tech Industries / Systems Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.121	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.122	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.123	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.124	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.125	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.126	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, April 2022 Term Loan.
2.	62.3.127	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan, Second Amendment Term Loan.
2.	62.3.128	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.129	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A, Existing Term Loan A.
2.	62.3.130	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	62.3.131	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.

PART	#	ENDNOTE
2.	62.3.132	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.133	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.134	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.135	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.136	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.137	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.138	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.139	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.140	Exadel, Inc. (Industry: High Tech Industries/ Application Software). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional TERM LOAN.
2.	62.3.141	Fortress Brand Holding Corporation (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	62.3.142	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.143	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.144	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan.
2.	62.3.145	Modere (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN.

PART	#	ENDNOTE
2.	62.3.146	Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales). The borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, Revolver.
2.	62.3.147	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.148	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan, Revolver.
2.	62.3.149	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	62.3.150	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.151	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.152	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.153	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan B, Revolver.
2.	62.3.154	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan - 2, Revolver - 2.
2.	62.3.155	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	62.3.156	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.157	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance -3.
2.	62.3.158	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Third Additional Term Loan.

PART	#	ENDNOTE
2.	62.3.159	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	62.3.160	Agile Defense, LLC (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan.
2.	62.3.161	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan.
2.	62.3.162	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	62.3.163	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreement: Term Loan - CBF.
2.	62.3.164	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	62.3.165	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A, Fourth Amendment Term A Loan.
2.	62.3.166	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	62.3.167	Associated Materials (Industry: Construction & Building/Building Products). The borrower has entered into the following loan agreement: Term Loan.
2.	62.3.168	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	62.3.169	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	62.3.170	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	62.3.171	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan, Eleventh Amendment Term B Loan.
2.	62.3.172	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into the following loan agreement: Term Loan B-2.

PART	#	ENDNOTE
2.	62.3.173	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	62.3.174	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	62.3.175	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	62.3.176	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	62.3.177	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B - CBF.
2.	62.3.178	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	62.3.180	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	62.3.181	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreement: Revolver.
2.	63	The filer owns this General Partner entity.
2.	63.1	See lines 63.2.1 through 63.2.7 for the Fund holding on which this interest is based
2.	63.2.1	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Revolver, Term Loan B1, Term Loan B2, Term Loan B3.
2.	63.2.2	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Revolver, Second Lien Term Loan.
2.	63.2.3	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA, Revolver A.
2.	63.2.4	Stant USA Corp. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	64	The filer owns this Managing Member entity

PART	#	ENDNOTE
2.	64.2	See lines 64.3.1 through 64.3.45 for the Fund holding on which this interest is based
2.	64.3.1	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC - GFD
2.	64.3.2	GSC Technologies Holdings Inc (plastics products manufacturer). Common stock equity investment.
2.	64.3.3	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Term Loan.
2.	64.3.4	Centric Brands Inc. (Industry: Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Revolver.
2.	64.3.5	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Revolver.
2.	64.3.6	Integrated Advantage Group (Industry: Materials/Commodity Chemicals). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	64.3.7	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	64.3.8	Anvil International LLC (Industry: Pipe Manufacturing). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	64.3.9	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreements: Initial Term Loan..
2.	64.3.10	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	64.3.11	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	64.3.12	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan.
2.	64.3.13	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan.

PART	#	ENDNOTE
2.	64.3.14	B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 01/16/24, B 01/16/24, B 02/13/24, B 02/13/24, B 03/12/24, B 03/12/24, B 04/09/24, B 04/09/24, B 05/07/24, B 05/07/24., B 06/04/24, B 06/04/24, B 07/02/24, B 07/02/24, B 07/30/24, B 07/30/24, B 08/27/24, B 08/27/24, B 09/24/24, B 09/24/24, B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 01/07/25, B 01/07/25, B 01/07/25, B 01/07/25
2.	64.3.15	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term Loan.
2.	64.3.16	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). The borrower has entered into the following loan agreements: 1st Lien Term Loan, Revolver, and Term B.
2.	64.3.18	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Second Lien Term Loan, and Revolver.
2.	64.3.19	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan, and Revolver.
2.	64.3.20	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA, Revolver A.
2.	64.3.21	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreements: Term B-3 Loan.
2.	64.3.22	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	64.3.23	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver, and Term Loan. The Filer divested his interest in this position in March 2019.
2.	64.3.24	FR Arsenal Holdings II Corp. (Industry: Energy: Oil and Gas/Oil and Gas Equipment & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	64.3.25	FR Arsenal Holdings II Corp. (manufacturing industry).
2.	64.3.26	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Additional TERM LOAN, Revolver, Additional Delayed Draw Term Loan, and Revolver B.
2.	64.3.27	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Revolver, Term Loan, and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	64.3.28	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One, and Delayed Draw Term Loan Six.
2.	64.3.29	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Opco Term Loan, and Revolver - PA.
2.	64.3.30	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan B.
2.	64.3.31	School Specialty, LLC (Industry: Retail / Education Services). This borrower has entered into the following loan agreement: Term Loan.
2.	64.3.32	School Specialty, LLC (educational products and services). This is a private preferred stock investment.
2.	64.3.33	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan B, and Revolver.
2.	64.3.34	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	64.3.35	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan - 2, and Revolver - 2.
2.	64.3.36	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	64.3.37	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	64.3.38	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Agent Advance -3.
2.	64.3.39	TVG Trelia Intermediate LLC (Industry: Banking, Finance, Insurance & Real Estate / Research & Consulting Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	64.3.40	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Replacement Revolving Loan.
2.	65	The filer owns this General Partner entity.
2.	65.1	See lines 65.2.1 through 65.2.116 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	65.2.1	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Term Loan, Revolver.
2.	65.2.2	B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24 and B 01/07/25
2.	65.2.3	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, April 2022 Term Loan.
2.	65.2.4	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Delayed Draw Term Loan.
2.	65.2.5	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans.
2.	65.2.6	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.7	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan.
2.	65.2.8	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Revolver, Opco Revolver, Term Loan, Second Amendment Term Loan, Delayed Draw Term Loan A, Opco Term Loan, Holdco Term Loan A, Holdco Term Loan B.
2.	65.2.9	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN.
2.	65.2.10	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.11	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, Existing Term Loans.
2.	65.2.12	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan.
2.	65.2.13	SONIFI Solutions, Inc. (Industry: Cable & Satellite). This borrower has entered into the following loan agreements: Revolver, 1st Lien Term Loan.

PART	#	ENDNOTE
2.	65.2.14	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.15	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: First Amendment Incremental Term Loan, Second Amendment Incremental Term Loan, Initial Term Loan.
2.	65.2.16	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: First Amendment Term Loan, Term Loan - 2017, Sixth Amendment Term B Loan.
2.	65.2.17	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	65.2.18	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	65.2.19	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan.
2.	65.2.20	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Term Loan, First Amendment Term Loan, Delayed Draw Term Loan..
2.	65.2.21	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.22	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	65.2.23	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	65.2.24	Dealer Tire, LLC (Industry: Automotive/Distributors). This borrower has entered into the following loan agreement: Term B2 Loan.
2.	65.2.25	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Delayed Draw Term Loan, Additional Delayed Draw Term Loan.
2.	65.2.26	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.

PART	#	ENDNOTE
2.	65.2.27	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.28	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). This borrower has entered into the following loan agreements: Initial Term Loan, Second Amendment Term Loan.
2.	65.2.29	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	65.2.30	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.31	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	65.2.32	Monotype Imaging Holdings Inc. (Industry: High Tech Industries/Application Software). This borrower has entered into the following loan agreement: 2021 Repricing Term Loan.
2.	65.2.33	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan - CBF, Tranche A Term Loan - CBF, Tranche B Term Loan - CBF.
2.	65.2.34	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: 2024 Term Loan, Term Loan.
2.	65.2.35	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	65.2.36	Rocky Brands, Inc. (Industry: Apparel & Textile Products). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.37	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Existing Term Loans.
2.	65.2.38	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Additional TERM LOAN, Delayed Draw Term Loan, Term Loan, Revolver, Revolver (Borrowing Base).
2.	65.2.39	Southern Siding Co (Industry: Industrials/ Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	65.2.40	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.41	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	65.2.42	Digital River, Inc. (Industry: High Tech Industries/IT Consulting and Other Services). This borrower has entered into the following loan agreement: Revolver B, Term Loan.
2.	65.2.43	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, Revolver.
2.	65.2.44	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Initial Term Loan A, Revolver, Initial Term Loan B, Delayed Draw Term Loan, Additional TERM LOAN.
2.	65.2.45	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.46	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	65.2.47	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan.
2.	65.2.48	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Revolver, Initial Term Loan, Delayed Draw Term Loan.
2.	65.2.49	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	65.2.50	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreement: Revolver - New, Initial Term Loan - New.
2.	65.2.51	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	65.2.52	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products): The borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	65.2.53	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.

PART	#	ENDNOTE
2.	65.2.54	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver - New, Term A Loan, Term B Loan.
2.	65.2.55	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	65.2.56	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.57	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	65.2.58	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	65.2.59	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	65.2.60	Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales). The borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, Revolver.
2.	65.2.61	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan.
2.	65.2.62	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreement: Revolver, Converted Term Loan.
2.	65.2.63	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan, Second Amendment Term Loan.
2.	65.2.64	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	65.2.65	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.66	Associated Materials (Industry: Construction & Building/Building Products). The borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	65.2.67	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.68	Atlantic Squared Supply Inc (Industry: Construction & Building/Building Products). The borrower has entered into the following loan agreement: Term Loan.
2.	65.2.69	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.70	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan.
2.	65.2.71	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.72	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.73	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	65.2.74	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.77	CB POLY US HOLDINGS, INC. (Polyconcept) (Industry: Consumer goods: Durable / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.78	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan
2.	65.2.79	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	65.2.80	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	65.2.81	McKissock Investment Holdings, LLC (Industry: Services: Consumer/ Education Services). This borrower has entered into the following loan agreements: Term Loan.
2.	65.2.82	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.

PART	#	ENDNOTE
2.	65.2.83	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.84	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.85	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.86	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan, Second Additional Term Loan.
2.	65.2.87	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.88	Exadel, Inc. (Industry: High Tech Industries/ Application Software). This borrower has entered into the following loan agreements: Initial Term Loan, Additional Term Loan.
2.	65.2.89	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan, Additional TERM LOAN.
2.	65.2.90	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreements: Term Loan - CBF.
2.	65.2.91	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	65.2.92	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan.
2.	65.2.93	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.94	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan.
2.	65.2.95	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan.
2.	65.2.96	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan.

PART	#	ENDNOTE
2.	65.2.97	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.98	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.99	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan.
2.	65.2.100	Modere (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN.
2.	65.2.101	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	65.2.102	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	65.2.103	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	65.2.104	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	65.2.105	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	65.2.106	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.107	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	65.2.108	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B - CBF.
2.	65.2.109	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B - CBF.
2.	65.2.110	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.

PART	#	ENDNOTE
2.	65.2.111	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A.
2.	65.2.112	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Third Additional Term Loan.
2.	65.2.113	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan.
2.	65.2.114	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	65.2.115	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	65.2.116	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	66	The filer owns this General Partner entity.
2.	66.1	See lines 66.2.1 through 66.2.72 for the Fund holding on which this interest is based
2.	66.2.1	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into an Initial Term Loan.
2.	66.2.2	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.
2.	66.2.3	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Existing Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan and Seventh Additional Term Loan.
2.	66.2.4	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver and Incremental Term Loan.
2.	66.2.5	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	66.2.6	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.

PART	#	ENDNOTE
2.	66.2.7	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Additional TERM LOAN and Second Additional Term Loan.
2.	66.2.8	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into a 2024 Term B Loan.
2.	66.2.9	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan and Fourth Additional Term Loan.
2.	66.2.10	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). The borrower has entered into a Second Additional Term Loan.
2.	66.2.11	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.13	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Term Loan A, Term Loan B and Revolver.
2.	66.2.14	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). The borrower has entered into an Additional Delayed Draw Term Loan.
2.	66.2.15	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	66.2.16	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Fifth Additional Term Loan and Existing Term Loans.
2.	66.2.17	Dealer Tire, LLC (Industry: Automotive / Distributors). The borrower has entered into the following loan agreement: Term B2 Loan, Term B-3 Loan and Term B-4 Loan.
2.	66.2.18	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan (2024) and Revolver (2024).
2.	66.2.19	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). The borrower has entered in the following loan agreement: Term Loan.
2.	66.2.20	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreement: Term Loan (2024).
2.	66.2.21	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). The borrower has entered into a Term Loan B.

PART	#	ENDNOTE
2.	66.2.22	FloWorks International LLC (Industry: Industrial Support Services). The borrower has entered into an Additional TERM LOAN.
2.	66.2.23	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B Loan.
2.	66.2.24	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.25	Grant Thornton Advisors (Industry: Banking, Finance, Insurance & Real Estate / Research & Consulting Services). The borrower has entered into an Initial Term Loan.
2.	66.2.26	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Fourth Amendment Term Loan and Fifth Amendment Term Loan.
2.	66.2.27	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.28	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	66.2.29	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into an Additional TERM LOAN.
2.	66.2.30	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan and 2024 Term Loan.
2.	66.2.31	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into an Additional TERM LOAN.
2.	66.2.32	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan and Sixth Amendment Term B Loan.
2.	66.2.33	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into a Term Loan.
2.	66.2.34	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.35	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	66.2.36	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into a Term Loan.
2.	66.2.37	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	66.2.38	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	66.2.39	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	66.2.40	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	66.2.41	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	66.2.42	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan-CBF.
2.	66.2.43	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into a First Amendment Term Loan.
2.	66.2.44	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.45	Nuvei Technologies Corp (Industry: Banking, Finance, Insurance & Real Estate / Other). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	66.2.46	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). The borrower has entered into a Term Loan.
2.	66.2.47	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.48	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.
2.	66.2.49	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	66.2.50	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	66.2.51	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan and Delayed Draw Term Loan C.
2.	66.2.52	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). The borrower has entered into the following loan agreement: Term Loan and 2024 Term Loan.
2.	66.2.53	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	66.2.54	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	66.2.55	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	66.2.56	SEI Group, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans and Sixth Additional Term Loan.
2.	66.2.57	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan and Existing Term Loans.
2.	66.2.58	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components). The borrower has entered into an Additional TERM LOAN.
2.	66.2.59	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan and Second Additional Term Loan.
2.	66.2.60	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	66.2.61	SUPPLYONE, INC. (Industry: Forest Products & Paper / Paper Packaging). The borrower has entered into a Term B Loan.
2.	66.2.62	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.

PART	#	ENDNOTE
2.	66.2.63	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	66.2.64	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	66.2.65	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Third Additional Term Loan.
2.	66.2.66	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). The borrower has entered into a Sixth Amendment Incremental Term Loan.
2.	66.2.67	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). The borrower has entered into a Fourth Amendment Term A Loan.
2.	66.2.68	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan and Delayed Draw Term Loan.
2.	66.2.69	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	66.2.70	Wakefield & Associates (Industry: Services: Business / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan and Revolver.
2.	66.2.71	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). The borrower has entered into a Term B Loan.
2.	66.2.72	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67	The filer owns this General Partner entity.
2.	67.1	See lines 67.2.1 through 67.2.116 for the Fund holding on which this interest is based
2.	67.2.1	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services). The borrower has entered into a Term Loan.
2.	67.2.2	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.

PART	#	ENDNOTE
2.	67.2.3	Alorica Inc (Industry: Services: Business / Office Services & Supplies). The borrower has entered into a Term Loan.
2.	67.2.4	Appvion, LLC (Industry: Materials - Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and First Amendment Term Loan.
2.	67.2.5	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan and Second Amendment Term Loan.
2.	67.2.6	Associated Materials (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	67.2.7	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan A, Initial Term Loan B, Additional TERM LOAN and Delayed Draw Term Loan.
2.	67.2.8	Astro Intermediate II, LLC (Industry: Metals & Mining / Aluminum). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.9	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.10	Atlantic Squared Supply Inc (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	67.2.11	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.12	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into a Term Loan.
2.	67.2.13	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.14	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.15	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver and Additional Term Loan A.
2.	67.2.16	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan and Third Additional Term Loan.

PART	#	ENDNOTE
2.	67.2.17	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.18	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	67.2.19	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). The borrower has entered into a Term B-3 Loan.
2.	67.2.20	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.23	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.
2.	67.2.24	CB POLY US HOLDINGS, INC. (Polyconcept) (Industry: Consumer goods: Durable / Office Services & Supplies). The borrower has entered into a Term Loan.
2.	67.2.25	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into a Term Loan.
2.	67.2.26	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	67.2.27	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	67.2.28	McKissock Investment Holdings, LLC (Industry: Services: Consumer/ Education Services). The borrower has entered into a Term Loan.
2.	67.2.29	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver and Existing Term Loans.
2.	67.2.30	Coverall (Industry: Services: Business / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Delayed Draw Term Loan.
2.	67.2.31	Data Axle (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.32	Dealer Tire, LLC (Industry: Automotive / Distributors). The borrower has entered into a Term B2 Loan.

PART	#	ENDNOTE
2.	67.2.33	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan and Revolver.
2.	67.2.34	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). The borrower has entered into the following loan agreements: Revolver B and Term Loan.
2.	67.2.35	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	67.2.36	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.37	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.38	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). The borrower has entered into a Term Loan.
2.	67.2.39	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	67.2.40	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.41	Exadel, Inc. (Industry: High Tech Industries / Application Software). The borrower has entered into the following loan agreements: Initial Term Loan and Additional TERM LOAN.
2.	67.2.42	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.43	FloWorks International LLC (Industry: Industrial Support Services). The borrower has entered into a Term Loan.
2.	67.2.44	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Revolver - New and Initial Term Loan - New.
2.	67.2.45	Gene by Gene, Ltd. (Industry: Industrial Services – Commercial Support Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	67.2.46	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: First Amendment Incremental Term Loan, Initial Term Loan and Second Amendment Incremental Term Loan.
2.	67.2.47	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Initial Term Loan and Second Amendment Term Loan.
2.	67.2.48	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	67.2.49	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Delayed Draw Term Loan and Revolver.
2.	67.2.50	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into a Term Loan - CBF.
2.	67.2.51	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	67.2.52	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.53	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into a Term Loan.
2.	67.2.54	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.55	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: First Amendment Term Loan, Term Loan - 2017 and Sixth Amendment Term B Loan.
2.	67.2.56	IntouchCX Inc. (Industry: IT Services). The borrower has entered into an Initial Term Loan.
2.	67.2.57	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into a Term Loan.
2.	67.2.58	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Delayed Draw Term Loan.
2.	67.2.59	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into a Term Loan.

PART	#	ENDNOTE
2.	67.2.60	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.61	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	67.2.62	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). The borrower has entered into a Term Loan B-2.
2.	67.2.63	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). The borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Revolver, Term Loan, Second Amendment Term Loan, Opco Revolver, Holdco Term Loan A, Holdco Term Loan B and Opco Term Loan.
2.	67.2.64	Mattress Warehouse (Industry: Mattress Warehouse Retail / Home Furnishing Retail). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.65	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.66	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Sixth Additional Term Loan.
2.	67.2.67	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan-CBF.
2.	67.2.68	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into a Term Loan.
2.	67.2.69	Modere (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	67.2.70	Monotype Imaging Holdings Inc. (Industry: High Tech Industries / Application Software). The borrower has entered into a 2021 Repricing Term Loan.
2.	67.2.71	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	67.2.72	Morphe, LLC (Industry: Consumer Goods: Non-durable / Internet and Direct Sales). The borrower has entered into the following loan agreements: Revolver, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A and Opco Exit Term Loan Tranche B.

PART	#	ENDNOTE
2.	67.2.73	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan - CBF, Tranche A Term Loan - CBF and Tranche B Term Loan - CBF.
2.	67.2.74	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). The borrower has entered into an Initial Term Loan (2023).
2.	67.2.75	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Revolver and Converted Term Loan.
2.	67.2.76	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	67.2.77	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). The borrower has entered into the following loan agreements: 2024 Term Loan and Term Loan.
2.	67.2.78	Propulsion Acquisition, LLC (Industry: Commercial Support Services). The borrower has entered into an Initial Term Loan 2020.
2.	67.2.79	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	67.2.80	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN and Term Loan.
2.	67.2.81	Rocky Brands, Inc. (Industry: Apparel & Textile Products). The borrower has entered into a Term Loan.
2.	67.2.82	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.83	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.84	SEI Group, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan and Existing Term Loans.
2.	67.2.85	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, Additional TERM LOAN, Revolver and Revolver (Borrowing Base).

PART	#	ENDNOTE
2.	67.2.86	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN and Existing Term Loan.
2.	67.2.87	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.88	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	67.2.89	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	67.2.90	SONIFI Solutions, Inc. (Industry: Cable & Satellite). The borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	67.2.91	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	67.2.92	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into the following loan agreements: Revolver - New, Term A Loan and Term B Loan.
2.	67.2.93	Southern Siding Co (Industry: Industrials/ Construction & Engineering). The borrower has entered into a Term Loan.
2.	67.2.94	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	67.2.95	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). The borrower has entered into a Term Loan.
2.	67.2.96	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	67.2.97	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	67.2.98	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan.
2.	67.2.99	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into a Term Loan B - CBF.

PART	#	ENDNOTE
2.	67.2.100	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). The borrower has entered into a Term Loan.
2.	67.2.101	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). The borrower has entered into a Term Loan B - CBF.
2.	67.2.102	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.103	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). The borrower has entered into an Additional TERM LOAN.
2.	67.2.104	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	67.2.105	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.106	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	67.2.107	B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24 and B 01/07/25
2.	67.2.108	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	67.2.109	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreements: Term A Loan and First Amendment Term A.
2.	67.2.110	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Third Amendment Term Loan.
2.	67.2.111	Turbo Wholesale Tires (Industry: Automotive / Distributors). The borrower has entered into a Term Loan.
2.	67.2.112	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	67.2.113	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	67.2.114	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan and Fifth Additional Term Loan.
2.	67.2.115	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	67.2.116	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	68	The filer owns this General Partner entity.
2.	68.1	See lines 68.2.1 through 68.2.95 for the Fund holding on which this interest is based
2.	68.2.1	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	68.2.2	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, April 2022 Term Loan.
2.	68.2.3	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	68.2.4	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional term Loan, Sixth Additional term Loan, Seventh Additional Term Loan, Eighth Additional Term Loan.
2.	68.2.5	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver, Incremental Term Loan.
2.	68.2.6	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	68.2.7	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan.
2.	68.2.8	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	68.2.9	BroadStreet Partners (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreement: 2024 Term B Loan.

PART	#	ENDNOTE
2.	68.2.10	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans.
2.	68.2.11	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Third Additional Term Loan, Fourth Additional Term Loan.
2.	68.2.12	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	68.2.13	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan.
2.	68.2.14	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	68.2.15	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.17	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Revolver.
2.	68.2.18	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Delayed Draw Term Loan.
2.	68.2.19	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver Term Loan, Additional TERM LOAN.
2.	68.2.20	McKissock Investment Holdings, LLC (Industry: Services: Consumer/ Education Services). This borrower has entered into the following loan agreements: Term Loan.
2.	68.2.21	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Fourth Additional Term Loan, Fifth Additional Term Loan.
2.	68.2.22	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.23	Dealer Tire, LLC (Industry: Automotive/Distributors). This borrower has entered into the following loan agreement: Term B-4 Loan, Term B2 Loan, Term B-3 Loan.
2.	68.2.24	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.

PART	#	ENDNOTE
2.	68.2.25	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan (2024), Revolver (2024).
2.	68.2.26	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	68.2.27	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	68.2.28	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	68.2.29	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	68.2.30	FloWorks International LLC (Industry: Industrial Support Services). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	68.2.31	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreement: 2023 Term Loan.
2.	68.2.32	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreement: Term Loan.
2.	68.2.33	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term B Loan.
2.	68.2.34	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.35	Grant Thornton Advisors (Industry: Banking, Finance, Insurance & Real Estate / Research & Consulting Services). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	68.2.36	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Fourth Amendment Term Loan, Fifth Amendment Term Loan.
2.	68.2.37	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.38	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.

PART	#	ENDNOTE
2.	68.2.39	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	68.2.40	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan, 2024 Term Loan.
2.	68.2.41	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	68.2.42	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan.
2.	68.2.43	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	68.2.44	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into the following loan agreement: Term Loan.
2.	68.2.45	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.46	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	68.2.47	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreement: Term Loan.
2.	68.2.48	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan.
2.	68.2.49	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	68.2.50	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	68.2.51	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	68.2.52	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	68.2.53	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	68.2.54	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan -CBF.
2.	68.2.55	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreement: First Amendment Term Loan.
2.	68.2.56	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	68.2.57	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.58	Nuvei Technologies Corp (Industry: Banking, Finance, Insurance & Real Estate / Other). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	68.2.59	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	68.2.60	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	68.2.61	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.62	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.
2.	68.2.63	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	68.2.64	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.65	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan, Delayed Draw Term Loan C.

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2.	68.2.66	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	68.2.67	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	68.2.68	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: Term Loan, 2024 Term Loan.
2.	68.2.69	Propulsion Acquisition, LLC (Industry: Commercial Support Services) This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	68.2.70	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan.
2.	68.2.71	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Second Additional Term Loan.
2.	68.2.72	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	68.2.73	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans, Sixth Additional Term Loan.
2.	68.2.74	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver (Borrowing Base).
2.	68.2.75	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans.
2.	68.2.76	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	68.2.77	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	68.2.78	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan, Second Additional Term Loan, Additional TERM LOAN.

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2.	68.2.79	SUPPLYONE, INC. (Industry: Forest Products & Paper / Paper Packaging). This borrower has entered into the following loan agreement: Term B Loan.
2.	68.2.80	SWEET OAK PARENT LLC (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	68.2.81	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	68.2.82	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	68.2.83	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	68.2.84	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	68.2.85	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: Second Additional Term Loan.
2.	68.2.86	B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24 and B 01/07/25
2.	68.2.87	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	68.2.88	Trimlite Buyer LLC (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	68.2.89	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Fourth Amendment Term A Loan.
2.	68.2.90	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreement: Additional TERM LOAN.
2.	68.2.91	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Fifth Additional Term Loan.
2.	68.2.92	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.

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2.	68.2.93	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	68.2.94	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan.
2.	68.2.95	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	69	The filer owns this General Partner entity.
2.	69.1	See lines 69.2.1 through 69.2.32 for the Fund holding on which this interest is based
2.	69.2.4	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	69.2.5	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	69.2.6	See item 7.2.13.
2.	69.2.7	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	69.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	69.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	69.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	69.2.12	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	69.2.13	See item 7.2.32
2.	69.2.14	See item 7.2.33
2.	69.2.15	See item 7.2.20.
2.	69.2.16	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	69.2.17	See item 7.2.25.
2.	69.2.18	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	69.2.19	See item 7.2.14.
2.	69.2.20	See item 7.2.35.
2.	69.2.21	See item 7.2.37.
2.	69.2.22	See item 7.2.15.
2.	69.2.23	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	69.2.24	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

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2.	69.2.25	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	69.2.26	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	69.2.27	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	69.2.28	See item 7.2.19.
2.	69.2.29	See item 7.2.21.
2.	69.2.30	See item 7.2.37
2.	69.2.31	See item 7.2.16.
2.	69.2.32	See item 7.2.18.
2.	70	The filer owns this General Partner entity.
2.	70.1	See lines 70.2.1 through 70.2.331 for the Fund holding on which this interest is based
2.	70.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	70.2.6	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	70.2.7	ALTS 2006-3A A1B2, ALTS 2006-3A A1A, ALTS 2006-3A A1B2, ALTS 2006-3A A1A

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2.	70.2.8	CVLGHT 5 5/8 09/15/28, CVLGHT 5 5/8 09/15/28
2.	70.2.9	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment). This borrower has entered into the following loan agreements: Term Loan.
2.	70.2.10	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreements: Term Loan B.
2.	70.2.11	CBL & Associates LP (Industry: Real Estate – REIT). This borrower has entered into the following loan agreements: New Term Loan.
2.	70.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 SA
2.	70.2.13	COIN 3 5/8 10/01/31, COIN 3 5/8 10/01/31
2.	70.2.14	Diebold Nixdorf Inc. (financial and retail technology technology company - NYSE:DBD). Public common stock investment.
2.	70.2.15	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreements: Term Loan.
2.	70.2.16	Escrow rights with respect to the following: VCT Holdings, LLC – Escrow.
2.	70.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2016-1 BIO, SCRT 2016-1 BIO
2.	70.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 B, SCRT 2017-2 BIO, SCRT 2017-2 B, SCRT 2017-3 BIO, SCRT 2017-3 B, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2018-2 M, SCRT 2019-2 M, SCRT 2018-2 M, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2019-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-2 BXS, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-2 BXS
2.	70.2.19	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	70.2.20	Hexion Inc (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	70.2.21	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). The borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.

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2.	70.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: INDX 2005-AR25 2A22, INDX 2005-AR25 2A22
2.	70.2.23	IQOR US Inc. (Industry: Technology Services: IT Services). The borrower has entered into a 1st Lien Term Loan (PIK).
2.	70.2.24	Joens Healthcare, LLC (Industry: Healthcare)The borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan, New Term Loan.
2.	70.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: JPALT 2007-A2 12A5, JPALT 2007-A2 12A5,
2.	70.2.26	LTI Holdings Inc (Industry: Industrial Intermediate Products) This borrower has entered into the following loan agreements: Term Loan.
2.	70.2.27	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	70.2.28	MNK 14 3/4 11/14/28, MNK 14 3/4 11/14/28
2.	70.2.29	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: First Out Term Loan, Second Out Term Loan.
2.	70.2.30	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.32	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	70.2.33	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28, NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28
2.	70.2.34	Oscar Acquisitionco, LLC (Industry: Construction Materials) This borrower has entered into the following loan agreements: Term Loan.
2.	70.2.35	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreement: Packaging Coordinators Midco Inc - 1st Lien Term Loan.
2.	70.2.36	Patagonia Holdco LLC (Industry: Telecommunications) This borrower has entered into the following loan agreement: Patagonia Holdco LLC - Term Loan.

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2.	70.2.37	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	70.2.38	See item 7.2.13.
2.	70.2.39	See item 24.2.29
2.	70.2.40	Escrow rights with respect to the following: KWKA 11 07/01/21 – Escrow.
2.	70.2.41	Skopima Consilio Parent LLC (Industry: Software) This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.42	SPX Flow Inc (Industry: Industrial Products - Machinery) This borrower has entered into the following loan agreement: Term B Loan.
2.	70.2.43	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.44	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary) This borrower has entered into the following loan agreement: Term Loan B.
2.	70.2.45	TOTALP 7 1/2 11/12/25, TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28
2.	70.2.46	TPCG 13 12/16/27, TPCG 13 12/16/27
2.	70.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B4, TPMT 2021-R1 B4, TPMT 2021-R1 B1, TPMT 2021-R1 B3, TPMT 2021-R1 B2
2.	70.2.48	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33, T 3 7/8 08/15/34, T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33, T 3 7/8 08/15/34
2.	70.2.49	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/30/24, B 05/21/24, B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/30/24, B 05/21/24
2.	70.2.50	UNIFIN 7 01/15/25, UNIFIN 7 01/15/25

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2.	70.2.51	VERITS 7 1/2 09/01/25, VERITS 7 1/2 09/01/25
2.	70.2.52	Viad Corp (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.53	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts..
2.	70.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1, TPMT 2016-4 B5, TPMT 2016-4 B4, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A1, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2, TPMT 2016-2 M1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	70.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1, TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2, TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	70.2.62	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	70.2.63	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	70.2.64	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	70.2.65	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	70.2.66	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested
2.	70.2.67	See item 15.2.3.
2.	70.2.68	See item 15.2.4.
2.	70.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2014-C18 XA, MSBAM 2014-C18 XA
2.	70.2.70	CDX.NA.HY.43 01/15/25 P101 BBPLC, CDX.NA.HY.43 01/15/25 P101 BBPLC
2.	70.2.71	Interserve (Industry: Construction Services). The borrower has entered into the following loan agreements: Reinstated RMDK FinCo, New Money A, New Money B, New Money D, New Money C.

PART	#	ENDNOTE
2.	70.2.72	Qbic Hotels B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns and operates hotel real estate assets in Europe). This position is held through Promontoria Europe Investments 139 LDC, Promontoria 29 Coöperatie U.A., Promontoria Holding 199 B.V. and Promontoria Holding 200, B.V. This entity owns Qbic Hotels International Management Ltd., Parc Bellevue Sprl, Qbic Hotels Portugal B.V. and Promontoria Qbic Holdings Ltd. which in turn owns Qbic Hotels (Manchester) Limited and Qbic Hotels Ltd. In addition, Promontoria Athena Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.73	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V.
2.	70.2.74	See item 7.2.15
2.	70.2.75	Promontoria Monsoon Holding 1 B.V. (Dutch special purpose vehicle). This entity owns Promontoria Monsoon Holding 2 B.V., which in turn owns Promontoria Monsoon Holding 3 B.V., which in turn owns Promontoria Monsoon 1 B.V., Promontoria Monsoon 2 B.V., Promontoria Monsoon 3 B.V., Promontoria Monsoon 4 B.V., Promontoria Monsoon 5 B.V., Promontoria Monsoon 6 B.V., Promontoria Monsoon 7 B.V., Promontoria Monsoon 8 B.V., Promontoria Monsoon 9 B.V. and Promontoria Monsoon 10 B.V., each of which owns German real estate assets. The majority of this position is held through Promontoria Europe Investments 37 LDC, Promontoria German Real Estate Holdings 1 LDC, Promontoria German Real Estate Holdings 2 LDC, Promontoria German Real Estate Coöperatie U.A., Promontoria German Real Estate Holdings B.V. A minority of this position is held through through Promontoria Europe Investments 37 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A. and Cerberus Global Investments B.V.
2.	70.2.76	Promontoria (Oyster) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of mortgage-backed Irish NPLs). This position is held through Promontoria Europe Investments 130 LDC, Promontoria 22 Coöperatie U.A., Promontoria Holding 171 B.V. and Promontoria Holding 172 B.V. In addition, Promontoria Oyster Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.77	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.

PART	#	ENDNOTE
2.	70.2.78	Promontoria (Pluto) Limited (Irish company which is part of the Cerberus group's European NPL Business and owns a mortgage-backed Irish NPL portfolio). This equity position is held through Promontoria Europe Investments 128 LDC, Promontoria 20 Coöperatie U.A., Promontoria Holding 161 B.V. and Promontoria Holding 100 B.V. In addition, Promontoria Pluto Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.79	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held real estate assets in Germany, which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	70.2.80	Promontoria Shift Holdings 2 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held German real estate assets, which have been divested, through numerous local SPVs). The majority position was held through Promontoria Europe Investments 63 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Shift Holdings 2 B.V.
2.	70.2.81	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V.
2.	70.2.82	See item 7.2.18.
2.	70.2.83	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	70.2.84	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.85	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.86	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.87	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.88	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	70.2.89	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.90	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX
2.	70.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	70.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2, TPMT 2019-MH1 XS2
2.	70.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 XS2, TPMT 2020-1 X, TPMT 2020-1 X, TPMT 2020-1 A1X, TPMT 2020-1 XS2
2.	70.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	70.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	70.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	70.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS1, TPMT 2023-1 XS2, TPMT 2023-1 XS2
2.	70.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 XS2
2.	70.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 X, TPMT 2020-2 XS2
2.	70.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 XS1, TPMT 2020-3 XS2, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 X

PART	#	ENDNOTE
2.	70.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2, TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2, TPMT 2019-HY1 X
2.	70.2.103	Escrow rights with respect to the following TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 X, TPMT 2015-5 XS1, TPMT 2015-5 XS1
2.	70.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C14 XA
2.	70.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M2
2.	70.2.107	Escrow rights with respect to the following TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.108	Carried interest in a co-investor's special purpose vehicle, Albertsons Lubert Adler E199 LDC, with respect to its investment in Albertsons Companies Inc common stock (NYSE: ACI).
2.	70.2.109	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.110	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes, ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	70.2.111	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreements: First Lien Term B.
2.	70.2.112	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	70.2.113	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). The borrower has entered into the following loan agreement: Term Loan.
2.	70.2.114	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). The borrower has entered into the following loan agreement: Term Loan.
2.	70.2.115	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors).The borrower has entered into the following loan agreement: Exit Term Loan.

PART	#	ENDNOTE
2.	70.2.116	See item 15.2.6.
2.	70.2.117	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.118	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.119	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	70.2.120	Full Beauty Brands (Industry: Retail Discretionary/Catalog and TV Based Retailers). This borrower has entered into the following loan agreement: New Term Loan.
2.	70.2.121	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). The borrower has entered into the following loan agreement: Term Loan.
2.	70.2.122	Groupe Solmax Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.123	Escrow rights with respect to the following: GS Mortgage Securities Trust 2021-RENT F Recovery Reserve, GS Mortgage Securities Trust 2021-RENT F Recovery Reserve
2.	70.2.124	Harland Clarke (Vericast Corp) (Industry: IT Services). The borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	70.2.125	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreements: Term Loan.
2.	70.2.126	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.127	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	70.2.128	See item 2.2.9.
2.	70.2.129	Isagenix International LLC (Industry: Retail – Discretionary). The borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	70.2.130	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). The borrower has entered into the following loan agreement: Initial Term Loan.

PART	#	ENDNOTE
2.	70.2.131	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	70.2.132	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22, KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	70.2.133	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	70.2.134	K&N Parent (Industry: Consumer Discretionary Products – Automotive).The borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	70.2.135	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.136	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	70.2.137	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement:1st Lien Term Loan.
2.	70.2.138	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.
2.	70.2.139	NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24, NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24
2.	70.2.140	Lightsquared LP (Industry: Telecom/Telecom Carriers)). This borrower has entered into the following loan agreements: 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan.
2.	70.2.141	Loyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan and Finco Junior Term Loan.
2.	70.2.142	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.143	Lucky Bucks LLC (Industry: Consumer Discretionary Services/ Leisure Facilities & Services). This borrower has entered into the following loan agreement: Second Out Priority Exit TL.
2.	70.2.144	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.145	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.

PART	#	ENDNOTE
2.	70.2.146	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	70.2.147	(Merlin Buyer Inc. Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.149	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.150	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	70.2.151	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow.
2.	70.2.152	Promontoria Holding 36 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a portfolio of Spanish secured NPLs). This position is held through Promontoria Europe Investments 31 LDC, Promontoria Holding Coop II LDC (Class G), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A. and Cerberus Global Investments B.V. This entity also owns Promontoria Bee S.L., which owns certain related real property interests for the European NPL Business. In addition, Promontoria Bee Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.153	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.154	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.155	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	70.2.156	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.
2.	70.2.157	Qbic Hotels B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns and operates hotel real estate assets in Europe). This position is held through Promontoria Europe Investments 139 LDC, Promontoria 29 Coöperatie U.A., Promontoria Holding 199 B.V. and Promontoria Holding 200, B.V. This entity owns Qbic Hotels International Management Ltd., Parc Bellevue Sprl, Qbic Hotels Portugal B.V. and Promontoria Qbic Holdings Ltd. which in turn owns Qbic Hotels (Manchester) Limited and Qbic Hotels Ltd. In addition, Promontoria Athena Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	70.2.158	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).
2.	70.2.159	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	70.2.160	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	70.2.161	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretion). This borrower has entered into the following loan agreement: Term B Loan.
2.	70.2.162	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	70.2.163	See item 7.2.25.
2.	70.2.164	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	70.2.165	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.166	Australian mortgage lending and loan portfolio servicing operations company. This investment is held through Promontoria Falcon Lender L.P., Promontoria 43 Coöperatie U.A. and Promontoria Holding 224 B.V., Promontoria Holding 225 B.V., Promontoria Falcon Holding Pty Ltd., and Promontoria Falcon Pty Ltd. This investment also includes Promontoria Holding 365 B.V., which holds securitization notes related to this structure.

PART	#	ENDNOTE
2.	70.2.167	Promontoria (Finn) Limited (Irish company which is part of the Cerberus group's European NPL Business and holds a primarily Irish mortgage-backed portfolio of NPLs). This equity position is held through Promontoria Europe Investments 94 LDC, Promontoria Europe Investments 95 LDC, Promontoria 5 Coöperatie U.A., Promontoria Holding 151 B.V. and Promontoria Holding 152 B.V. In addition, Promontoria Finn Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.168	See item 7.2.38.
2.	70.2.169	See item 7.2.35
2.	70.2.170	Pacino Power International S.L. (Spanish operating company in the wind / renewable energy sector). This position is held through Promontoria Europe Investments 80 LDC, Promontoria Europe Investments 87 LDC, Promontoria 115 Coöperatie U.A. and Promontoria Holding 347 B.V. In addition, Promontoria Greengo Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.171	See item 18.2.44.
2.	70.2.172	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.173	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	70.2.174	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.175	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

PART	#	ENDNOTE
2.	70.2.176	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	70.2.177	Promontoria Holding 168 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held Finland real estate assets held by various local subsidiaries). This position is held through Promontoria Europe Investment 140 LDC, Promontoria 30 Coöperatie U.A. and Promontoria Holding 164 B.V. In addition, Promontoria Neptune of Finland Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.178	See item 7.2.19.
2.	70.2.179	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	70.2.180	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	70.2.181	Pendrick Capital Partners Holdings, LLC (Delaware company which, through its subsidiaries, purchases healthcare receivables from providers). This equity position is held through Prizm Holdings, Prizm NewCo, LLC, Prizm HoldcCo, LLC and Prizm AcquisitionCo, Inc. This entities subsidiaries are: Pendrick Capital Partners, LLC, Pendrick Capital Partners Asset Management, LLC, Pendrick Capital Partners II, LLC and Affiliate Asset Solutions, LLC
2.	70.2.182	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	70.2.183	See item 7.2.21.
2.	70.2.184	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	70.2.185	See item 7.2.38

PART	#	ENDNOTE
2.	70.2.186	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.187	Promontoria Holding 38 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns portfolios of Spanish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 34 LDC, Promontoria Holding Coop II LDC (Class J), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 42 B.V. This entity also owns Promontoria Sierra, S.L., which holds real estate assets related to the NPL portfolios for the European NPL Business.
2.	70.2.188	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure.
2.	70.2.189	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	70.2.190	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	70.2.191	See item 31.2.8.
2.	70.2.192	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	70.2.193	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.inc
2.	70.2.194	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	70.2.195	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/ Casinos & Gaming).This borrower has entered into the following loan agreement: Term Loan Bin.
2.	70.2.196	See item 15.2.8.
2.	70.2.197	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B.
2.	70.2.198	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	70.2.199	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B.
2.	70.2.200	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	70.2.201	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	70.2.202	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow.
2.	70.2.203	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	70.2.204	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	70.2.206	ETC Global Group LLC (financial services company offering clearing, settlement and custodial services). This private common unit and private preferred unit investment is held through ETC Holder LLC.
2.	70.2.208	Exploria Resorts (Loan to co-investor (natural person) in connection with RE investment in Exploria Resorts.)
2.	70.2.209	Exploria Resorts (timeshare operating platform). This equity investment is held through CRE Niagara Holdings, LLC, CRE Echo Group, LLC and CRE Bushkill Group, LLC.
2.	70.2.210	See item 46.2.113
2.	70.2.211	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	70.2.212	Grupo Sports World (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Term Loan.

PART	#	ENDNOTE
2.	70.2.213	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	70.2.214	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	70.2.215	See item 31.2.54.
2.	70.2.216	Senior Quotas issued by Brazil issuer engaged in purchasing and enforcing litigation claims, which owns up to 46 pending claims and enforceable judgments against the Brazilian government.
2.	70.2.217	Senior Quotas issued by Brazil investment fund and secured by pending claims and enforceable judgments against the Brazilian government.
2.	70.2.221	This entity indirectly owns multiple portfolios of single family rental RE assets and related total return swaps with respect to such assets, as well as securitization notes arising from the securitization of such assets. These assets are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	70.2.222	See item 1.2.54.
2.	70.2.223	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.224	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.225	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.226	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.227	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B, FKMF 2021-A B
2.	70.2.228	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.
2.	70.2.229	Miscellaneous liabilities and expense items related to trading in mortgage backed securities.

PART	#	ENDNOTE
2.	70.2.230	Unsecuritized mortgage whole loans held in a the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	70.2.231	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.232	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.233	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.234	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.235	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	70.2.236	This Securitization Trust has issued the following securities that are owned by the Fund: AOTA 2015-1211 XA, AOTA 2015-1211 XA
2.	70.2.237	This Securitization Trust has issued the following securities that are owned by the Fund: BANK 2018-BN10 XD, BANK 2018-BN11 XD, BANK 2019-BN19 XD, BANK 2018-BN10 XD, BANK 2018-BN11 XD, BANK 2019-BN19 XD
2.	70.2.238	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2018-B1 XD, BMARK 2018-B2 XD, BMARK 2018-B3 XD, BMARK 2019-B12 XD, BMARK 2021-B23 XD BMARK 2021-B23 XD, BMARK 2018-B1 XD, BMARK 2018-B2 XD, BMARK 2018-B3 XD, BMARK 2019-B12 XD
2.	70.2.239	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2020-VIV4 X, BX 2020-VIV4 X
2.	70.2.240	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2018-B2 XD, CGCMT 2019-GC41 XD, CGCMT 2018-B2 XD, CGCMT 2019-GC41 XD
2.	70.2.241	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 C
2.	70.2.242	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2017-CX10 STNX, CSAIL 2018-CX11 XD, CSAIL 2017-CX10 STNX, CSAIL 2018-CX11 XD

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2.	70.2.243	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3, FHMS K062 X3, FHMS K074 X3, FHMS K076 X3, FHMS K079 X3, FHMS K073 X3, FHMS K735 X3, FHMS K047 X3, FHMS KW09 X3, FHMS KW10 X3, FHMS Q014 X, FHMS K740 X3, FHMS K120 X3, FHMS K121 X3, FHMS K122 X3, FHMS KG04 X3, FHMS K123 X3, FHMS K124 X3, FHMS KW01 X3, FHMS K074 X3, FHMS K735 X3, FHMS K047 X3, FHMS KW09 X3, FHMS K062 X3, FHMS K076 X3, FHMS K079 X3, FHMS K073 X3, FHMS Q014 X, FHMS K740 X3, FHMS K120 X3, FHMS KG04 X3, FHMS K123 X3, FHMS K124 X3
2.	70.2.244	This Securitization Trust has issued the following securities that are owned by the Fund: GNR 2010-83 IO and GNR 2010-83 IO
2.	70.2.245	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2018-GS9 XD, GSMS 2019-GC40 XD, GSMS 2019-GC40 XD, GSMS 2018-GS9 XD and GSMS 2019-GC40 XD
2.	70.2.246	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2019-COR5 XD, JPMCC 2019-COR5 XD
2.	70.2.247	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2, TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	70.2.248	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1, TPMT 2015-1 X, TPMT 2015-1 XS1
2.	70.2.249	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1, TPMT 2015-2 1XS1, TPMT 2015-2 2XS1
2.	70.2.250	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1, TPMT 2015-4 X, TPMT 2015-4 XS1
2.	70.2.251	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1, TPMT 2015-5 XS1, TPMT 2015-5 XS1
2.	70.2.252	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1, TPMT 2015-6 XS1
2.	70.2.253	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2, TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	70.2.254	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1 TPMT 2016-2 XS2, TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	70.2.255	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2, TPMT 2016-3 X, TPMT 2016-3 XS2, TPMT 2016-3 XS1

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2.	70.2.256	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3, TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	70.2.257	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3, TPMT 2016-5 X, TPMT 2016-5 X, TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3
2.	70.2.258	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2, TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	70.2.259	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2, TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	70.2.260	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2, TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	70.2.261	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2, TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	70.2.262	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS, TPMT 2017-FRE2 XS
2.	70.2.263	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2, TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	70.2.264	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2, TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	70.2.265	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2, TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	70.2.266	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2, TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	70.2.267	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2, TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	70.2.268	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2, TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	70.2.269	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX and TPMT 2021-R1 A2CX

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2.	70.2.270	This Securitization Trust has issued the following securities that are owned by the Fund: UBSC 2011-C1 XB, UBSC 2011-C1 XB
2.	70.2.271	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2019-C51 XD, WFCM 2019-C51 XD
2.	70.2.272	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2017-C42 XD, WFCM 2018-C43 XD, WFCM 2017-C42 XD, WFCM 2018-C43 XD
2.	70.2.273	This Securitization Trust has issued the following securities that are owned by the Fund: WFRBS 2013-C14 XA, WFRBS 2013-C14 XA
2.	70.2.274	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1, TPMT 2019-1 XS2, TPMT 2019-1 XS1
2.	70.2.275	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2, TPMT 2019-2 XS1, TPMT 2019-2 XS2, TPMT 2019-2 XS1
2.	70.2.276	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2, TPMT 2019-HY2 XS2
2.	70.2.277	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M2AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 A1AX
2.	70.2.278	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2012-CR5 F, COMM 2012-CR4 C, COMM 2012-CR5 F, COMM 2012-CR4 C
2.	70.2.279	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2011-GC5 E, GSMS 2011-GC5 E
2.	70.2.280	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C21 D, JPMBB 2014-C21 D
2.	70.2.281	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2008-C2 AM, JPMCC 2008-C2 AM, JPMCC 2015-FL7 BLU1, JPMCC 2015-FL7 BLU1,
2.	70.2.282	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M5, CHASE 2020-CL1 M5
2.	70.2.283	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2, FKMF 2021-A A2

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2.	70.2.284	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2, TPHT 2021-HE1 B5, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	70.2.285	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 B2, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 M1, TPMT 2016-3 B3, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 B4, TPMT 2016-3 B2, TPMT 2016-3 M1
2.	70.2.286	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-R1 B, TPMT 2016-5 B5, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2, TPMT 2016-5 B5TPMT 2016-R1 B, TPMT 2016-5 B4, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2
2.	70.2.287	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B3, TPMT 2017-2 B5, TPMT 2017-2 B4, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2,TPMT 2017-2 B5, TPMT 2017-2 B3TPMT 2017-2 B4, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 M1, TPMT 2017-2 A2
2.	70.2.288	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B3, TPMT 2017-3 B5, TPMT 2017-3 B4, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1, TPMT 2017-3 B5TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1
2.	70.2.289	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 A2, TPMT 2017-4 A1, TPMT 2017-4 B2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1
2.	70.2.290	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M2, TPMT 2017-5 M1, TPMT 2017-5 A2, TPMT 2017-5 A1
2.	70.2.291	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 B2, TPMT 2017-6 B1, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1, TPMT 2017-6 B3, TPMT 2017-6 B5, TPMT 2017-6 M2, TPMT 2017-6 M1, TPMT 2017-6 A2, TPMT 2017-6 A1, TPMT 2017-6 B4, TPMT 2017-6 B2, TPMT 2017-6 B1

PART	#	ENDNOTE
2.	70.2.292	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ
2.	70.2.293	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A2, TPMT 2018-1 A1, TPMT 2018-1 B3TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 A2, TPMT 2018-1 B2, TPMT 2018-1 B1, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A1
2.	70.2.294	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B1, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1, TPMT 2018-2 B3TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M2, TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1, TPMT 2018-2 B2, TPMT 2018-2 B1
2.	70.2.295	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 A1, TPMT 2018-3 B1TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B5, TPMT 2018-3 A1, TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 B4
2.	70.2.296	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2, TPMT 2018-4 A1, TPMT 2018-4 A1TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 B2, TPMT 2018-4 B1, TPMT 2018-4 M2, TPMT 2018-4 M1, TPMT 2018-4 A2
2.	70.2.297	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2, TPMT 2018-5 A1, TPMT 2018-5 B2TPMT 2018-5 B3, TPMT 2018-5 B5, TPMT 2018-5 A1, TPMT 2018-5 B1, TPMT 2018-5 B4, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2
2.	70.2.298	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1A, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M2
2.	70.2.299	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B5, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 B1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2m TPMT 2019-1 A1, TPMT 2019-1 A1, TPMT 2019-1 B5, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 B1, TPMT 2019-1 M2, TPMT 2019-1 M1, TPMT 2019-1 A2
2.	70.2.300	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B5, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 A1, TPMT 2019-2 A1TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 B5, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1, TPMT 2019-2 M2

PART	#	ENDNOTE
2.	70.2.301	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 B5, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 B1, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 A1, TPMT 2019-3 M2, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 B5, TPMT 2019-3 B4, TPMT 2019-3 B3, TPMT 2019-3 B2, TPMT 2019-3 B1
2.	70.2.302	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 B4 , TPMT 2019-4 M2AX, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1, TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 A1, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 M2AX
2.	70.2.303	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1A, TPMT 2019-HY3 B5, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B
2.	70.2.304	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	70.2.305	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 A2B, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 M2, TPMT 2020-1 M1, TPMT 2020-1 B2, TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B1, TPMT 2020-1 A2B, TPMT 2020-1 M2 TPMT 2020-1 M1
2.	70.2.306	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2
2.	70.2.307	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B4, TPMT 2021-R1 B4, TPMT 2021-R1 B1, TPMT 2021-R1 B3, TPMT 2021-R1 B2

PART	#	ENDNOTE
2.	70.2.308	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 A1, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A2, TPMT 2022-1 M1
2.	70.2.309	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 M1 TPMT 2022-2 A1, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A2, TPMT 2022-2 M1
2.	70.2.310	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ
2.	70.2.311	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A1
2.	70.2.312	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 A1, TPMT 2019-HY2 A1, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2
2.	70.2.313	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B, TPMT 2020-2 A1A, TPMT 2020-2 XA, TPMT 2020-2 B5, TPMT 2020-2 B4, TPMT 2020-2 B3, TPMT 2020-2 B2, TPMT 2020-2 B1, TPMT 2020-2 M2, TPMT 2020-2 M1 TPMT 2020-2 A2, TPMT 2020-2 A1B
2.	70.2.314	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 B5, TPMT 2020-3 B4, TPMT 2020-3 B3, TPMT 2020-3 B2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2, TPMT 2020-3 A1, TPMT 2020-3 XA, TPMT 2020-3 B5, TPMT 2020-3 B4, TPMT 2020-3 B3, TPMT 2020-3 B2, TPMT 2020-3 B1, TPMT 2020-3 M2, TPMT 2020-3 M1, TPMT 2020-3 A2

PART	#	ENDNOTE
2.	70.2.315	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 B3, TPMT 2020-MH1 A1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B3
2.	70.2.316	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	70.2.317	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	70.2.318	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan, Super Senior Term Loan.
2.	70.2.320	Source Code (software development company). This private common stock investment is held through Cerberus Concord Aggregator, L.P.
2.	70.2.321	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Term Loan B.
2.	70.2.322	Tier 1 Group, LLC (Provider of military and law enforcement training). This private common unit equity position is held through T1G, LLC and Tier 1 Group, LLC.
2.	70.2.323	True Taj LLC (debt issuing subsidiary of Toys R' Us).
2.	70.2.324	Lighthouse Autism Centers (autism therapy services company). This private common equity investment is held through Cerberus Colt Del Holdings, L.L.C. and Cerberus Colt Aggregator LP.
2.	70.2.326	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	70.2.327	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	70.2.328	See item 2.2.121.
2.	70.2.329	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	70.2.330	See item 7.2.16.
2.	71	The filer owns this Managing Member entity

PART	#	ENDNOTE
2.	71.2	See lines 71.3.1 through 71.3.13 for the Fund holding on which this interest is based
2.	71.3.2	B 01/09/24, B 02/06/24, B 03/05/24, B 04/02/24, B 04/02/24
2.	71.3.4	Stam Participations S.á.r.l., Stam RE S.á.r.l. and Stam REI S.C.A. (Companies owning Belgian commercial real estate). This equity position is held through Blackacre L'Opera Investor LLC.
2.	71.3.6	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	71.3.7	Tier 1 Group, LLC (Provider of military and law enforcement training). An equity investment is held in this entity.
2.	71.3.8	Venture Holdings (Industry: Consumer Discretionary/Automotive Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Term B.
2.	71.3.13	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	72	The filer owns this Managing Member entity
2.	72.2	See lines 72.3.1 through 72.3.5 for the Fund holding on which this interest is based
2.	72.3.1	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan A.
2.	72.3.3	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreements: Term B-3 Loan – SC.
2.	72.3.4	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: First Out Term Loan.
2.	72.3.5	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan A.
2.	73	The filer owns this Managing Member entity
2.	73.2	See lines 73.3.1 through 73.3.182 for the Fund holding on which this interest is based
2.	73.3.1	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services) This borrower has entered into the following loan agreements: Term Loan

PART	#	ENDNOTE
2.	73.3.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan, and Initial Term Loan- Seasoning.
2.	73.3.3	Agile Defense, LLC (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.4	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, and April 2022 Term Loan.
2.	73.3.5	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	73.3.6	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). The borrower has entered into the following loan agreements: 1st Lien Term Loan, Revolver, Term B.
2.	73.3.9	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, and Replacement Revolving Loan.
2.	73.3.10	Animal Supply Company LLC (Pet supply distributor). Preferred unit equity investment. This investment is held through Retail & Animal Supply Holdings, LLC and Retail & Animal Supply Intermediate, LLC.
2.	73.3.11	Apex Parks Group, LLC (amusement park company). This common unit equity investment is held through Apex Aggregator, LLC, which owns APX Holding Company LLC and APX Operating Company LLC.
2.	73.3.12	Apex Parks Group, LLC (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Revolver
2.	73.3.13	Appvion, LLC (Industry: Materials - Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan, and First Amendment Term Loan.
2.	73.3.14	Associated Materials (Industry: Construction & Building/Building Products). The borrower has entered into the following loan agreement: Term Loan.
2.	73.3.15	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Initial Term Loan A, Revolver, Initial Term Loan B, Delayed Draw Term Loan, and Additional TERM LOAN.
2.	73.3.16	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). The borrower has entered into the following loan agreements: Term Loan, and Revolver.

PART	#	ENDNOTE
2.	73.3.17	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fourth Additional Term Loan - Seasoning, Fifth Additional term Loan, Fifth Additional term Loan - Seasoning, Sixth Additional term Loan, Seventh Additional Term Loan, and Eighth Additional Term Loan.
2.	73.3.18	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver, and Incremental Term Loan.
2.	73.3.19	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, and Initial Term Loan.
2.	73.3.20	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.21	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA, and Revolver A.
2.	73.3.22	BOBCAT AV BUYER CORP. (Industry: High Tech Industries / Internet Services & Infrastructure). The borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.23	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver.
2.	73.3.24	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Additional Delayed Draw Term Loan.
2.	73.3.25	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.26	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A, and Existing Term Loan A.
2.	73.3.27	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, and Sixth Additional Term Loan.
2.	73.3.28	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, and Fourth Additional Term Loan.

PART	#	ENDNOTE
2.	73.3.29	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Second Additional Term Loan – Seasoning, Initial Term Loan, Additional TERM LOAN, and Second Additional Term Loan..
2.	73.3.30	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Initial Term Loan – Seasoning, Revolver, Delayed Draw Term Loan, Delayed Draw Term Loan – Seasoning
2.	73.3.31	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.32	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreements: Term B-3 Loan.
2.	73.3.33	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.35	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan, and First Amendment Term Loan.
2.	73.3.36	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan A – Seasoning, Term Loan B, Term Loan B – Seasoning, Revolver, and Revolver – Seasoning.
2.	73.3.37	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.38	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.39	CF Newco, Inc. (Industry: High Tech Industries / Systems Software). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.40	CHERRY HOLDCO, LLC (Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.41	Aptive Environmental (Industry: Environmental Industries/Specialized Consumer Services). The borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.43	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Additional Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	73.3.44	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, RC-Seasoning, TL Seasoning, Term Loan, Additional TERM LOAN.
2.	73.3.45	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fourth Additional Term Loan - Seasoning , Fifth Additional Term Loan, Fifth Additional Term Loan - Seasoning, and Existing Term Loans.
2.	73.3.46	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.47	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.48	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Additional Term Loan, Second Additional Term Loan, and Third Additional Term Loan.
2.	73.3.49	Digital River, Inc. (Industry: High Tech Industries/IT Consulting and Other Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver B.
2.	73.3.50	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings) This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.51	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan, and Revolver.
2.	73.3.52	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loa, Revolver, and Additional TERM LOAN.
2.	73.3.53	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.54	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan, and Second Additional Term Loan.
2.	73.3.55	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	73.3.56	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	73.3.57	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	73.3.58	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver, and Term Loan. The Filer divested his interest in this position in March 2019.
2.	73.3.59	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.60	Exadel, Inc. (Industry: High Tech Industries/ Application Software). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, and Additional Term Loan.
2.	73.3.61	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.62	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC - GFD
2.	73.3.63	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.64	Fortress Brand Holding Corporation (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into the following loan agreements: Initial Term Loan, and Revolver.
2.	73.3.65	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver , 2023 Term Loan, and Initial Term Loan.
2.	73.3.66	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Term Loan Seasoning.
2.	73.3.67	GCM HVAC BIDCO, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Term B, and Delayed Draw Term Loan.
2.	73.3.68	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Term B Loan.
2.	73.3.69	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services) This borrower has entered into the following loan agreements: Revolver, and Term Loan.

PART	#	ENDNOTE
2.	73.3.70	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Incremental Term Loan, and Initial Term Loan.
2.	73.3.71	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan, and 4th Amendment Seasoning.
2.	73.3.72	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Additional TERM LOAN - Seasoning, and Second Additional Term Loan- Seasoning.
2.	73.3.73	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan A, and Term Loan B.
2.	73.3.75	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan, and Additional TERM LOAN.
2.	73.3.76	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Term Loan B1, and Revolver.
2.	73.3.77	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreements: Term Loan - CBF.
2.	73.3.78	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.79	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.80	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.81	Infinite Choice LLC (Industry: Hotel, Gaming & Leisure / Broadline Retail). The borrower has entered into the following loan agreement: Revolver.
2.	73.3.82	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Additional TERM LOAN, Revolver, and Additional Delayed Draw Term Loan, Revolver B.

PART	#	ENDNOTE
2.	73.3.83	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance, and Delayed Draw Term Loan.
2.	73.3.84	Integrated Advantage Group (Industry: Materials/Commodity Chemicals). The borrower has entered into the following loan agreement: Revolver, and Term Loan.
2.	73.3.85	Security: Integrated Advantage Group - Warrants2, Integrated Advantage Group - Warrants3; Strike Price: \$0.00010 ; Expiration Date: No set date This is a warrant to purchase equity interests in the company named in the Description.
2.	73.3.86	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan, and Eleventh Amendment Term B Loan.
2.	73.3.87	IntouchCX Inc. (Industry: IT Services). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	73.3.88	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Term Loan, and Delayed Draw Term Loan.
2.	73.3.89	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.90	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). The borrower has entered into the following agreements: Second Lien Term Loan, and Revolver.
2.	73.3.91	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan, Term Loan – Seasoning, and Delayed Draw Term Loan - Seasoning.
2.	73.3.92	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One, and Delayed Draw Term Loan Six.
2.	73.3.93	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). The borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.94	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Term Loan.
2.	73.3.95	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan, and Revolver.

PART	#	ENDNOTE
2.	73.3.96	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Initial Term Loan.
2.	73.3.97	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	73.3.98	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Holdco Term Loan B, Opco Term Loan, Opco Revolver, Holdco Term Loan A, Delayed Draw Term Loan A, Second Amendment Term Loan, and Term Loan.
2.	73.3.99	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services) The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.100	Modere (Industry: Consumer goods: Non-durable / Personal Products) The borrower has entered into the following loan agreements: Revolver, Term Loan, and Additional TERM LOAN.
2.	73.3.101	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail) The borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.102	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan, Second Amendment Term Loan.
2.	73.3.103	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, and Sixth Additional Term Loan.
2.	73.3.104	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	73.3.105	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan.
2.	73.3.106	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	73.3.107	Morphe, LLC (Industry: Consumer goods: Non-durable / Broadline Retail). Morphe, LLC (Industry: Consumer Goods: Non-durable/Internet and Direct Sales). The borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A, and Revolver.

PART	#	ENDNOTE
2.	73.3.108	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.109	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.110	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Tranche B Term Loan CBF, Term Loan CBF, and Tranche A Term Loan CBF.
2.	73.3.111	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, First Amendment Incremental Term Loan, Revolver Seasoning, Delayed Draw Term Loan – Seasoning, Initial Term Loan – Seasoning.
2.	73.3.112	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B – CBF.
2.	73.3.113	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.114	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.115	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.116	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.117	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.118	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	73.3.119	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan, and Revolver.

PART	#	ENDNOTE
2.	73.3.120	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	73.3.121	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan, and Third Additional Term Loan.
2.	73.3.122	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreements: Initial Term Loan 2020.
2.	73.3.123	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan B.
2.	73.3.124	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, and Delayed Draw Term Loan.
2.	73.3.125	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.126	Sabel Systems Technology Solutions, LLC (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.127	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	73.3.128	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.129	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Fifth Additional Term Loan – Seasoning, Existing Term Loans, Sixth Additional Term Loan, Additional Delayed Draw Term Loan.
2.	73.3.130	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Term Loan, Revolver (Borrowing Base), Additional TERM LOAN.
2.	73.3.131	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.

PART	#	ENDNOTE
2.	73.3.132	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, TL Seasoning, and RC Seasoning.
2.	73.3.133	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fourth Additional Term Loan – Seasoning, Fifth Additional Term Loan, Fifth Additional Term Loan – Seasoning, and Existing Term Loans.
2.	73.3.134	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.135	This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN, and Additional TERM LOAN – Seasoning.
2.	73.3.136	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into a Term Loan.
2.	73.3.137	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan B, and Revolver.
2.	73.3.138	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	73.3.139	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.140	SONIFI Solutions, Inc. (Industry: Cable & Satellite) This borrower has entered into the following loan agreements: First Lien Term Loan, and Revolver.
2.	73.3.141	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	73.3.142	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term A Loan, Term B Loan, and Revolver - New.
2.	73.3.143	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	73.3.144	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan, and Additional TERM LOAN.

PART	#	ENDNOTE
2.	73.3.145	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	73.3.146	Southern Siding Co (Industry: Industrials/ Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan.
2.	73.3.147	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	73.3.148	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan - 2, and Revolver - 2.
2.	73.3.149	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Additional TERM LOAN - Seasoning, and Second Additional Term Loan.
2.	73.3.150	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Revolver, Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	73.3.151	Sunbelt Modular (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, and Revolver.
2.	73.3.152	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Revolver 2, and Delayed Draw Term Loan.
2.	73.3.153	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreement: Initial Term Loan, and Revolver.
2.	73.3.154	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.155	Terram Lab Corporation (Industry: Consumer goods: Non-durable / Paper Packaging). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan, and Revolver.
2.	73.3.156	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.157	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan, and Additional TERM LOAN.

PART	#	ENDNOTE
2.	73.3.158	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.159	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B - CBF.
2.	73.3.160	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.161	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.162	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.163	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.164	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Second Additional Term Loan, Third Additional Term Loan, Third Additional Term Loan - Seasoning, and Fourth Additional Term Loan.
2.	73.3.165	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan, and Sixth Amendment Incremental Term Loan – Seasoning.
2.	73.3.166	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A, and Fourth Amendment Term A Loan.
2.	73.3.167	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Agent Advance - 3.
2.	73.3.168	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, and Third Additional Term Loan.
2.	73.3.169	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Additional TERM LOAN.
2.	73.3.170	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan, and Revolver.

PART	#	ENDNOTE
2.	73.3.171	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Term Loan, and Delayed Draw Term Loan.
2.	73.3.172	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.173	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, and Fifth Additional Term Loan.
2.	73.3.174	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan, and Third Additional Term Loan.
2.	73.3.175	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	73.3.176	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Term Loan – Seasoning, Revolver, Revolver – Seasoning, Additional TERM LOAN, and Second Additional Term Loan.
2.	73.3.177	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, and Revolver.
2.	73.3.178	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.179	Xoriant Corporation (Industry: High Tech Industries / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.180	XS Technologies (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan, Revolver, and Delayed Draw Term Loan.
2.	73.3.181	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan, and Revolver.
2.	73.3.182	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, and Term Loan.
2.	74	The filer owns this General Partner entity.
2.	74.1	See lines 74.2.1 through 74.2.45 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	74.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	74.2.6	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	74.2.7	See item 7.2.32
2.	74.2.8	See item 7.2.33
2.	74.2.9	See item 7.2.20.
2.	74.2.10	Tanaro SPV S.r.l. (Italian company). This position is held through Cerberus Italian Consumer Investor, LP, which owns securitization notes issued by Tanaro SPV S.r.l., which is the legal owner of an Italian unsecured NPL portfolio.
2.	74.2.11	See item 7.2.25.
2.	74.2.12	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and which owns securitization notes issued by Danubio S.r.l. (which is the legal owner of an Italian unsecured NPL portfolio).
2.	74.2.13	See item 7.2.14.
2.	74.2.14	See item 7.2.34
2.	74.2.15	See item 7.2.35
2.	74.2.16	Pacino Power International S.L. (Spanish operating company in the wind / renewable energy sector). This position is held through Promontoria Europe Investments 80 LDC, Promontoria Europe Investments 87 LDC, Promontoria 115 Coöperatie U.A. and Promontoria Holding 347 B.V. In addition, Promontoria Greengo Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure
2.	74.2.17	See item 7.2.13.
2.	74.2.18	See item 7.2.36

PART	#	ENDNOTE
2.	74.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D and TPMF 2018-A12X E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	74.2.20	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	74.2.21	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts..
2.	74.2.22	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts..
2.	74.2.23	See item 7.2.15.
2.	74.2.24	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	74.2.25	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	74.2.26	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	74.2.27	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	74.2.28	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	74.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1 and TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	74.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R and TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	74.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2 and TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	74.2.32	See item 7.2.19.
2.	74.2.33	See item 7.2.21.
2.	74.2.34	See item 7.2.37
2.	74.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA and TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	74.2.36	See item 7.2.38
2.	74.2.37	See item 7.2.16.
2.	74.2.38	See item 7.2.18.
2.	74.2.39	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

PART	#	ENDNOTE
2.	74.2.40	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	74.2.41	Escrow rights with respect to the following: Vantage 3 EVI Reserve (see General Note #10). This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	74.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB and TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business
2.	74.2.43	See item 7.2.29.
2.	74.2.44	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	74.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z and TPMF 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	75	The filer owns this General Partner entity.
2.	75.1	See lines 76.2.1 through 76.2.54 for the Fund holding on which this interest is based
2.	75.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	75.2.3	BX 2019-XL F, BX 2019-XL G, BX 2019-XL E
2.	75.2.4	BX 2019-MMP D, BX 2019-MMP E, BX 2022-GPA C, BX 2022-GPA D, BX 2021-VOLT G, BX 2022-MVRK E, BX 2022-MVRK F, BX 2021-SDMF F, BX 2022-PSB D, BX 2022-PSB C, BX 2021-VOLT F, BX 2021-ACNT E, BX 2021-VOLT E

PART	#	ENDNOTE
2.	75.2.5	COLD 2020-ICE5 F
2.	75.2.6	COMM 2019-WCM G
2.	75.2.7	EURO 36A F
2.	75.2.8	GWT 2019-WOLF E, GWT 2019-WOLF C, GWT 2019-WOLF B, GWT 2024-WLF2 E
2.	75.2.9	B 05/16/24, B 03/19/24, B 04/30/24, B 06/11/24, B 07/09/24, B 09/24/24, B 11/07/24, B 12/10/24
2.	75.2.10	GSMS 2022-AGSS C , GSMS 2022-AGSS D, GSMS 2022-ECI C, GSMS 2022-ECI D, GSMS 2018-LUAX D, GSMS 2023-SHIP C, GSMS 2023-SHIP D
2.	75.2.11	G&I X Decker Lake Owner, LLC (Secured by commercial RE building located at 2620 Decker Lake Blvd, West Valley City, UT). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.12	Promontoria Holding 414 B.V. (Dutch Special Purpose Vehicle which has invested in a loan to Bowmore Propco Unit Trust (Jersey) for UK real estate development). This position is held through Promontoria Tower Bridge Lender L.P., Promontoria 156 Coöperatie U.A., and Promontoria Holding 413 B.V.
2.	75.2.13	Promontoria Holding 465 B.V. (Dutch Special Purpose Vehicle which provided loans to a third party sponsor to purchase 9 hotels in Belgium). This position is held through Promontoria Europe Investments 230 L.P., Promontoria 188 Coöperatie U.A. and Promontoria Holding 464 B.V.
2.	75.2.14	Promontoria Holding 414 B.V. (Dutch Special Purpose Vehicle which has invested in a loan secured by self-storage assets in the United Kingdom). This position is held through Promontoria Tower Bridge Lender L.P., Promontoria 156 Coöperatie U.A., and Promontoria Holding 413 B.V.
2.	75.2.15	Promontoria Holding 414 B.V. (Dutch Special Purpose Vehicle which has invested in a loan secured by three RE logistics assets in London, United Kingdom). This position is held through Promontoria Tower Bridge Lender L.P., Promontoria 156 Coöperatie U.A., and Promontoria Holding 413 B.V.
2.	75.2.16	Promontoria Holding 414 B.V. (Dutch Special Purpose Vehicle which has invested in a loan in connection with an office re-development project in London, United Kingdom). This position is held through Promontoria Tower Bridge Lender L.P., Promontoria 156 Coöperatie U.A., and Promontoria Holding 413 B.V.
2.	75.2.17	690-760 W. 190th Street (Industry: Secured by commercial RE property located at 690-760 West 190th Street, Gardena, CA). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	75.2.18	DFW MHC Portfolio Deutsche Bank AG (Secured by land and improvements at three manufactured housing communities located at (i) 625 & 645 Forrester Street, Greenville, TX 75401, (ii) 3411 FM 720, Oak Point, TX 76063, (iii) 12293 County Road 46, Tyler, TX 75074). This borrower has entered into the following loan agreements: Delayed Draw Term Loan.
2.	75.2.19	EVMF Owner, LLC (Industry: Secured by commercial RE buildings located at 305 E 11th Street and 310 E 12th Street, New York, NY). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.20	KB Ducks Village, LLC (Secured by commercial RE building at 3225 Kinsrow Ave., Eugene, OR). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.21	ShareMD MOB Portfolio (Secured by seven commercial RE buildings located at: (i) 8360 Sierra Meadows Blvd Naples, FL 34113, (ii) 5966 S. Dixie Highway South Miami, FL 33143, (iii) La Mesa 7862 El Canon Blvd La Mesa, CA 91942, (iv) 475 Biltmore Way Coral Gables, FL 33134, (v) 10151 Enterprise Center Boulevard, Boynton Beach, FL 33437, (vi) 7593 W Boynton Beach Boulevard, Boynton Beach, FL 33437, (vii) 161 Thunder Drive, Vista, California 92083). This borrower has entered into the following loan agreement: ShareMD MOB Portfolio.
2.	75.2.22	Victory on Salisbury (Secured by a student housing property at the following addresses within West Lafayette, IN: 300 N. Salisbury St., 310 N. Salisbury St. 318 N. Salisbury St., 229 Littleton St., and 235 Littleton St.). This borrower is part of the Champion Real Estate Co. Group. This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.23	T 3 5/8 08/31/29
2.	75.2.24	BFLD 2024-UNIV E
2.	75.2.25	BIG 2022-BIG D, BIG 2022-BIG C
2.	75.2.26	CALI 2024-SUN D
2.	75.2.27	CSMC 2021-BHAR C
2.	75.2.28	STARK 2023-1A C
2.	75.2.29	ELM 2024-ELM E10
2.	75.2.30	ESA 2021-ESH F
2.	75.2.31	GAM 2021-FRR2 BK74, GAM 2022-FRR3 CK61
2.	75.2.32	HONO 2021-LULU F

PART	#	ENDNOTE
2.	75.2.33	TOWN 2022-STAY C, TOWN 2022-STAY D
2.	75.2.34	LMLO 2023-1A C, LMLO 2023-1A D, LMLO 2023-1A B
2.	75.2.35	MTN 2022-LPFL E
2.	75.2.36	NCMS 2022-RRI D
2.	75.2.37	RFM 2024-FRR2 C100
2.	75.2.38	SREIT 2021-MFP D
2.	75.2.39	THLOG 2024-1X E
2.	75.2.40	UKLOG 2024-1X D, UKLOG 2024-1X E, UKLOG 2024-2A E, UKLOG 2024-2A D
2.	75.2.41	26-28 Cottage, LLC (Secured by commercial RE building at 26 and 28 Cottage Street, Jersey City, NJ). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.42	Oak Point Avenue GL, LLC (Secured by commercial RE building at 1132 Oak Point Avenue, Bronx, NY). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.43	Carlton Terrace Owner, LLC (Secured by development site located at 10295 Collins Avenue, Bal Harbour, FL). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.44	Alliance Skees Road, LLC (Secured by commercial RE buildings located at: (i) 1426 Skees Road, West Palm Beach, FL, (ii) 1646 S. 51st Street, Philadelphia, PA, (iii) 1000-1020 East Ashland Avenue, Folcroft, PA, (iv) 1400-1498 NW 3rd Street, Deerfield Beach, FL). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.45	AQOZFI BPJDEV SLC, LLC (Secured by commercial RE buildings and development site located at 880 West 200 South, Salt Lake City, Utah). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.46	26 W 9th Street, LLC (Secured by commercial RE building at 26 W 9th Street, New York, NY). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.47	14 Bedford Street (Industry: Secured by commercial RE building located at 14 Bedford Street, New York, NY). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.48	1 Innovation (Industry: Secured by commercial RE building located at 1 Innovation Drive, Plymouth Meeting, PA). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	75.2.49	500 Virginia (Secured by a light industrial property located at: 500 Virginia Drive, Fort Washington, PA). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.50	550 S. Henderson (Secured by seven commercial RE buildings located at: 550 S. Henderson Road King of Prussia, PA). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	75.2.54	UKLOG 2024-2A D, UKLOG 2024-1X D, UKLOG 2024-1X E, UKLOG 2024-2A E
2.	76	The filer owns this General Partner entity.
2.	76.1	See lines 76.2.1 through 76.2.67 for the Fund holding on which this interest is based
2.	76.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	76.2.2	1110 Oak Point Owner, LLC (Secured by commercial RE building at 1110 Oak Point Avenue, Bronx, NY). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.3	26-28 Cottage, LLC (Secured by commercial RE building at 26 and 28 Cottage Street, Jersey City, NJ). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.4	905 N Florida Ave Property Owner, LLC (Secured by commercial RE building at 905 N Florida Ave, Tampa, FL). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.5	Alliance 3440 Bartram, LLC (Secured by commercial RE buildings located at: (i) 6 Horne Drive, Folcroft, PA, (ii) 4 Horne Drive, Folcroft, PA, (iii) 3033 Market St, Aston, PA, (iv) 6682 NW 16th Terrace, Fort Lauderdale, FL, (v) 801 3rd Ave, King Of Prussia, PA). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.6	Alliance Columbia Avenue, LLC (Secured by commercial RE buildings located at: (i) 1350-1390 NW 14th Avenue, Pompano Beach, FL, (ii) 70 Portland Road, Conshohocken, PA, (iii) 2505 Boulevard of the Generals, Trooper, PA, (iv) 3900 Columbia, Linwood, PA, (v) 9040 Belvedere Road, West Palm Beach, FL). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.7	Alliance One Geoffrey Drive, LLC (Secured by commercial RE buildings located at 1 & 2 Geoffrey Dr, Fairless Hills, PA). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.8	Alliance Skees Road, LLC (Secured by commercial RE buildings located at: (i) 1426 Skees Road, West Palm Beach, FL, (ii) 1646 S. 51st Street, Philadelphia, PA, (iii) 1000-1020 East Ashland Avenue, Folcroft, PA, (iv) 1400-1498 NW 3rd Street, Deerfield Beach, FL). The borrower has entered into a Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	76.2.9	Ann Street Property Owner, LLC (Secured by commercial RE building at 111 Ann Street, Savannah, GA). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.10	AQOZFI BPJDEV SLC, LLC (Secured by commercial RE buildings and development site located at 880 West 200 South, Salt Lake City, Utah). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: BANK 2020-BN28 XD.
2.	76.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2019-C3 XD.
2.	76.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2020-B17 XD and BMARK 2021-B23 XD.
2.	76.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: BACM 2015-UBS7 XA.
2.	76.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-XL J and BX 2019-XL F.
2.	76.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2020-VIV4 X.
2.	76.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2022-GPA D, BX 2022-GPA C, BX 2021-VOLT G, BX 2021-XL2 G, BX 2021-BXMF G, BX 2021-PAC G, BX 2022-MVRK E, BX 2022-MVRK F, BX 2021-SDMF F, BX 2022-PSB D and BX 2022-PSB C.
2.	76.2.18	Carlton Terrace Owner, LLC (Secured by development site located at 10295 Collins Avenue, Bal Harbour, FL). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2017-CD4 XD.
2.	76.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: CEDR 2022-SNAI E.
2.	76.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2017-C8 XD.
2.	76.2.24	CGI Fund I Biltmore, LP (Secured by commercial RE building at 550 Biltmore Way, Coral Gables, FL). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: CGCMT 2019-C7 805C.

PART	#	ENDNOTE
2.	76.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2014-CR17 XB.
2.	76.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: COMM 2019-WCM H and COMM 2019-WCM G.
2.	76.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2021-BHAR C.
2.	76.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2018-CX12 XD, CSAIL 2019-C15 XD, CSAIL 2019-C17 XD and CSAIL 2020-C19 XD.
2.	76.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2017-C8 85BB.
2.	76.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: ESA 2021-ESH F.
2.	76.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3, FHMS K062 X3, FHMS KW03 X3, FHMS K731 X3, FHMS KW10 X3, FHMS K737 X3, FHMS KW07 X3, FHMS KC07 X1, FHMS K109 X3, FHMS KG03 X3, FHMS KX04 XFX, FHMS KSG1 X3, FHMS K117 X3, FHMS KW02 X3, FHMS Q014 X, FHMS K740 X3, FHMS K120 X3, FHMS K121 X3, FHMS K122 X3, FHMS KG04 X3, FHMS K123 X3, FHMS K124 X3, FHMS K130 X3, FHMS K134 X3, FHMS K137 X3, FHMS K152 X3, FHMS K138 X3 and FHMS K748 X3.
2.	76.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2017-K728 X2B.
2.	76.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2018-KL3L BLNZ.
2.	76.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: FRESB 2020-SB73 X1, FRESB 2020-SB75 X1, FRESB 2019-SB62 X1, FRESB 2019-SB67 X1, FRESB 2019-SB63 X1, FRESB 2019-SB65 X1 and FRESB 2021-SB83 X1.
2.	76.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS8 XD.
2.	76.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2019-WOLF E and GWT 2019-WOLF C.
2.	76.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS5 XD, GSMS 2017-GS6 XD, GSMS 2019-GC40 XD and GSMS 2019-GC42 XD.

PART	#	ENDNOTE
2.	76.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2022-ECI C, GSMS 2022-ECI D and GSMS 2018-LUAX D.
2.	76.2.40	Escrow rights with respect to the following: GSMS 2021-RENT F Recovery Reserve.
2.	76.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: MTK 2021-GRNY D and MTK 2021-GRNY E.
2.	76.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: HONO 2021-LULU F.
2.	76.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TOWN 2022-STAY C and TOWN 2022-STAY D.
2.	76.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2019-COR5 XD.
2.	76.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: JPMBB 2014-C21 XD.
2.	76.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2019-COR6 XD.
2.	76.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: LMLOG 1X E and LMLOG 1X F.
2.	76.2.48	Mequity E 21st St Owner, LLC (Industry: Warehousing and Storage). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: MSBAM 2015-C22 C.
2.	76.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2020-L4 XD.
2.	76.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: MTN 2022-LPFL E.
2.	76.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: MSCR 2021-MN1 M2.
2.	76.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: NCMS 2019-MILE F, NCMS 2019-10K E and NCMS 2022-RRI D.

PART	#	ENDNOTE
2.	76.2.55	North Avenue East, LLC (Secured by commercial RE building at 585 North Ave, New Rochelle, NY). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.56	Oak Point Avenue GL, LLC (Secured by commercial RE building at 1132 Oak Point Avenue, Bronx, NY). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.57	Promontoria Holding 414 B.V. (Dutch Special Purpose Vehicle which has invested in a loan to Bowmore Propco Unit Trust (Jersey) for UK real estate development). This position is held through Promontoria Tower Bridge Lender L.P., Promontoria 156 Coöperatie U.A., and Promontoria Holding 413 B.V.
2.	76.2.58	Promontoria Holding 403 B.V. (Dutch Special Purpose Vehicle which invested in loans secured by mixed use office buildings in London, U.K.). This position is held through Promontoria Saddle Lender L.P., Promontoria 151 Coöperatie U.A., and Promontoria Holding 402 B.V.
2.	76.2.59	RREF III-P Coral Tree, LLC (Secured by commercial RE building located at 12959 Coral Tree Place, Los Angeles, CA). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.60	SPG 325 Lafayette Property Owner, LLC (Secured by commercial RE building located at 325 Lafayette Avenue, Brooklyn, NY). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: SREIT 2021-MFP2 J and SREIT 2021-MFP2 G.
2.	76.2.62	Thor West Gude Drive, LLC (Secured by three commercial RE building located at 20, 30 & 50 West Gude Drive, Rockville, MD). The borrower has entered into a Delayed Draw Term Loan.
2.	76.2.63	Promontoria Holding 414 B.V. (Dutch Special Purpose Vehicle which has invested in a loan in connection with an office re-development project in London, United Kingdom). This position is held through Promontoria Tower Bridge Lender L.P., Promontoria 156 Coöperatie U.A., and Promontoria Holding 413 B.V.
2.	76.2.64	T 4 3/4 07/31/25, T 5 08/31/25, T 4 5/8 10/15/26, T 5 10/31/25, T 4 7/8 10/31/28, T 4 5/8 11/15/26, T 4 3/8 11/30/28, T 4 7/8 11/30/25, T 4 3/8 12/15/26, T 4 01/15/27, T 3 3/4 12/31/28, T 3 3/4 12/31/30, T 4 1/8 02/15/27, T 3 3/4 08/31/26, T 4 07/31/29, T 3 5/8 08/31/29 and T 4 3/8 07/15/27.
2.	76.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C47 XD.
2.	76.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2019-C51 XD, WFCM 2019-C53 XD and WFCM 2019-C54 XD.
2.	76.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C44 XD.
2.	77	The filer owns this Managing Member entity

PART	#	ENDNOTE
2.	77.2	See lines 77.3.1 through 77.3.183 for the Fund holding on which this interest is based
2.	77.3.1	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into a Term Loan.
2.	77.3.2	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into an Initial Term Loan.
2.	77.3.3	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.
2.	77.3.4	Alorica Inc (Industry: Services: Business / Office Services & Supplies). The borrower has entered into a Term Loan.
2.	77.3.5	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). The borrower has entered into the following loan agreements: 1st Lien Term Loan, Revolver and Term B.
2.	77.3.7	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into a Replacement Revolving Loan.
2.	77.3.8	Anvil International LLC (Industry: Pipe Manufacturing). The borrower has entered into an Initial Term Loan.
2.	77.3.9	Appvion, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and First Amendment Term Loan.
2.	77.3.10	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan and Second Amendment Term Loan.
2.	77.3.11	Associated Materials (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	77.3.12	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). The borrower has entered into the following loan agreements: Initial Term Loan A, Revolver, Initial Term Loan B, Delayed Draw Term Loan and Additional TERM LOAN.
2.	77.3.13	Astro Intermediate II, LLC (Industry: Metals & Mining / Aluminum). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.14	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	77.3.15	Atlantic Squared Supply Inc (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	77.3.16	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan and Seventh Additional Term Loan.
2.	77.3.17	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver and Incremental Term Loan.
2.	77.3.18	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	77.3.19	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.
2.	77.3.20	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.21	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 – PA and Revolver A.
2.	77.3.22	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.23	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.24	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.25	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A and Existing Term Loan A.
2.	77.3.26	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Existing Term Loans and Sixth Additional Term Loan.
2.	77.3.27	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan and Fourth Additional Term Loan.

PART	#	ENDNOTE
2.	77.3.28	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.29	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan and Initial Term Loan.
2.	77.3.30	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into an Initial Term Loan.
2.	77.3.31	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.32	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). The borrower has entered into a Term B-3 Loan.
2.	77.3.33	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.35	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.
2.	77.3.36	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Term Loan A, Term Loan B and Revolver.
2.	77.3.37	CB POLY US HOLDINGS, INC. (Polyconcept) (Industry: Consumer goods: Durable / Office Services & Supplies). The borrower has entered into a Term Loan.
2.	77.3.38	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into a Term Loan.
2.	77.3.39	Centric Brands, Inc (Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). Common Stock equity investment..
2.	77.3.40	Centric Brands Inc. (Industry: Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: 2024 Converting Term Loan, Exit Revolver, Term Loan A-1 and Term Loan A-2.
2.	77.3.41	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.

PART	#	ENDNOTE
2.	77.3.43	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Additional Delayed Draw Term Loan.
2.	77.3.44	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	77.3.45	McKissock Investment Holdings, LLC (Industry: Services: Consumer / Education Services). The borrower has entered into the following loan agreements: Term Loan and Incremental Term Loan.
2.	77.3.46	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan and Existing Term Loans.
2.	77.3.47	Coverall (Industry: Services: Business / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	77.3.48	Data Axle (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.49	Dealer Tire, LLC (Industry: Automotive / Distributors). The borrower has entered into the following loan agreement: Term B-4 Loan, Term B2 Loan and Term B-3 Loan.
2.	77.3.50	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan and Third Additional Term Loan.
2.	77.3.51	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). The borrower has entered into the following loan agreements: Term Loan and Revolver B.
2.	77.3.52	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.53	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	77.3.54	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	77.3.55	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	77.3.56	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). The borrower has entered into a Term Loan.
2.	77.3.57	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreement: Initial Term Loan and Term Loan (2024).
2.	77.3.58	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). The borrower has entered into a Term Loan.
2.	77.3.59	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). The borrower has entered into the following loan agreements: Revolver and Term Loan. The Filer divested his interest in The position in March 2019.
2.	77.3.60	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.61	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.62	Exadel, Inc. (Industry: High Tech Industries / Application Software). The borrower has entered into the following loan agreements: Initial Term Loan and Additional TERM LOAN.
2.	77.3.63	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.64	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC - GFD.
2.	77.3.65	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). The borrower has entered into a Term Loan B.
2.	77.3.66	FloWorks International LLC (Industry: Industrial Support Services). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	77.3.67	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Initial Term Loan - New and 2023 Term Loan and Revolver - New.
2.	77.3.68	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into a Term Loan.
2.	77.3.69	FR Arsenal Holdings II Corp. (manufacturing industry).

PART	#	ENDNOTE
2.	77.3.70	FR Arsenal Holdings II Corp. (Industry: Energy: Oil and Gas/Oil and Gas Equipment & Services). The borrower has entered into a Term Loan.
2.	77.3.71	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B Loan.
2.	77.3.72	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.73	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Incremental Term Loan, Second Amendment Incremental Term Loan and Initial Term Loan.
2.	77.3.74	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan and Initial Term Loan.
2.	77.3.75	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.76	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.77	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan A and Term Loan B.
2.	77.3.79	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan and Additional TERM LOAN.
2.	77.3.80	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into the following loan agreements: Term Loan B1 and Revolver.
2.	77.3.81	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into a Term Loan - CBF.
2.	77.3.82	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	77.3.83	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	77.3.84	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into a Term Loan.

PART	#	ENDNOTE
2.	77.3.85	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	77.3.86	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Additional TERM LOAN, Revolver, Additional Delayed Draw Term Loan and Revolver B.
2.	77.3.87	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance and Delayed Draw Term Loan.
2.	77.3.88	Integrated Advantage Group (Industry: Materials/Commodity Chemicals). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.89	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan and Sixth Amendment Term B Loan.
2.	77.3.90	IntouchCX Inc. (Industry: IT Services). The borrower has entered into an Initial Term Loan.
2.	77.3.91	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into a Term Loan.
2.	77.3.92	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Delayed Draw Term Loan.
2.	77.3.93	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into a Term Loan.
2.	77.3.94	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.95	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	77.3.96	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One and Delayed Draw Term Loan Six.
2.	77.3.97	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.98	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.

PART	#	ENDNOTE
2.	77.3.99	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into a Term Loan.
2.	77.3.100	Kidde-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	77.3.101	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). The borrower has entered into a Term Loan B-2.
2.	77.3.102	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). The borrower has entered into the following loan agreements: Holdco Term Loan B, Opco Term Loan, Opco Revolver, Holdco Term Loan A, Delayed Draw Term Loan A, Term Loan, Second Amendment Term Loan and Revolver.
2.	77.3.103	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	77.3.104	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	77.3.105	Mattress Warehouse (Industry: Mattress Warehouse Retail / Home Furnishing Retail). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.106	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and 2017 Incremental Term Loan.
2.	77.3.107	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Sixth Additional Term Loan.
2.	77.3.108	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan-CBF.
2.	77.3.109	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: First Amendment Term Loan and Term Loan.
2.	77.3.110	Modere (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	77.3.111	Monotype Imaging Holdings Inc. (Industry: High Tech Industries/Application Software). The borrower has entered into a 2021 Repricing Term Loan.

PART	#	ENDNOTE
2.	77.3.112	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	77.3.113	Morphe, LLC (Industry: Consumer Goods: Non-durable / Internet and Direct Sales). The borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A and Revolver.
2.	77.3.114	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.115	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.116	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan - CBF, Tranche B Term Loan – CBF and Tranche A Term Loan - CBF.
2.	77.3.117	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). The borrower has entered into an Initial Term Loan (2023).
2.	77.3.118	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). The borrower has entered into a Term Loan.
2.	77.3.119	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). The borrower has entered into the following loan agreements: Opco Term Loan and Revolver - PA.
2.	77.3.120	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.121	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.
2.	77.3.122	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	77.3.123	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.124	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan and Delayed Draw Term Loan C.

PART	#	ENDNOTE
2.	77.3.125	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). The borrower has entered into an Incremental Term Loan.
2.	77.3.126	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Converted Term Loan and Revolver.
2.	77.3.127	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.128	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). The borrower has entered into the following loan agreement: Term Loan and 2024 Term Loan.
2.	77.3.129	Propulsion Acquisition, LLC (Industry: Commercial Support Services). The borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	77.3.130	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	77.3.131	Renfro LLC (Industry: Consumer Goods: Durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.
2.	77.3.132	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.133	Rocky Brands, Inc. (Industry: Apparel & Textile Products). The borrower has entered into a Term Loan.
2.	77.3.134	School Specialty, LLC (educational products and services). This is a private preferred stock investment.
2.	77.3.135	School Specialty, LLC (Industry: Retail / Education Services). The borrower has entered into a Term Loan.
2.	77.3.136	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.137	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.138	SEI Group, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans and Sixth Additional Term Loan.

PART	#	ENDNOTE
2.	77.3.139	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan, Additional TERM LOAN and Revolver (Borrowing Base).
2.	77.3.140	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, Fourth Additional Term Loan, Fifth Additional Term Loan and Existing Term Loan.
2.	77.3.141	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.142	SixAxis, LLC (Industry: Industrials / Industrial Machinery & Supplies & Components). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Additional TERM LOAN.
2.	77.3.143	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into a Term Loan.
2.	77.3.144	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	77.3.145	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into the following loan agreements: Term Loan B and Revolver.
2.	77.3.146	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.147	SONIFI Solutions, Inc. (Industry: Cable & Satellite). The borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	77.3.148	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	77.3.149	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into the following loan agreements: Term A Loan, Term B Loan and Revolver - New.
2.	77.3.150	Southern Siding Co (Industry: Industrials / Construction & Engineering). The borrower has entered into a Term Loan.
2.	77.3.151	Sportech, Inc. (Industry: Consumer Discretionary / Automotive Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	77.3.152	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). The borrower has entered into a Term Loan.

PART	#	ENDNOTE
2.	77.3.153	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	77.3.154	Stanadyne LLC (Industry: Automotive / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan - 2 and Revolver - 2.
2.	77.3.155	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.156	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.157	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	77.3.158	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer Goods: Non-durable / Packaged Foods & Meats). The borrower has entered into the following loan agreement: Initial Term Loan and Revolver.
2.	77.3.159	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan.
2.	77.3.160	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into a Term Loan B – CBF.
2.	77.3.161	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	77.3.162	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). The borrower has entered into a Term Loan B - CBF.
2.	77.3.163	TL VISTA MERGER SUB CORP. (Industry: Industrials / Electrical Components & Equipment). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	77.3.164	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	77.3.165	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	77.3.166	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.167	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan and Third Additional Term Loan.
2.	77.3.168	Trimlite Buyer LLC (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into a Sixth Amendment Incremental Term Loan.
2.	77.3.169	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A and Fourth Amendment Term A Loan.
2.	77.3.170	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance / Diversified Support Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Agent Advance - 3.
2.	77.3.171	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Third Additional Term Loan.
2.	77.3.172	Turbo Wholesale Tires (Industry: Automotive / Distributors). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	77.3.173	TVG Treliant Intermediate LLC (Industry: Banking, Finance, Insurance & Real Estate / Research & Consulting Services). The borrower has entered into an Initial Term Loan.
2.	77.3.174	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	77.3.175	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.176	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan and Fifth Additional Term Loan.
2.	77.3.177	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into a Term Loan.

PART	#	ENDNOTE
2.	77.3.178	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	77.3.179	Wakefield & Associates (Industry: Services: Business / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan and Revolver.
2.	77.3.180	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). The borrower has entered into a Term B Loan.
2.	77.3.181	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.182	Yosemite Intermediate I, Inc. (Industry: Consumer Goods: Durable / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	77.3.183	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78	The filer owns this Managing Member entity
2.	78.2	See lines 78.3.1 through 78.3.185 for the Fund holding on which this interest is based
2.	78.3.3	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services). The borrower has entered into a Term Loan.
2.	78.3.4	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into an Initial Term Loan.
2.	78.3.5	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.
2.	78.3.6	Alorica Inc (Industry: Services: Business / Office Services & Supplies). The borrower has entered into a Term Loan.
2.	78.3.8	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). The borrower has entered into the following loan agreements: 1st Lien Term Loan, Revolver and Term B.
2.	78.3.10	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into a Replacement Revolving Loan.
2.	78.3.11	Anvil International LLC (Industry: Pipe Manufacturing). The borrower has entered into an Initial Term Loan.

PART	#	ENDNOTE
2.	78.3.12	Appvion, LLC (Industry: Materials - Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and First Amendment Term Loan.
2.	78.3.13	Artesian Spas Inc (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Term Loan and Second Amendment Term Loan.
2.	78.3.14	Associated Materials (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	78.3.15	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). The borrower has entered into the following loan agreements: Initial Term Loan A, Revolver, Initial Term Loan B, Delayed Draw Term Loan and Additional TERM LOAN.
2.	78.3.16	Astro Intermediate II, LLC (Industry: Metals & Mining / Aluminum). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.17	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.18	Atlantic Squared Supply Inc (Industry: Construction & Building / Building Products). The borrower has entered into a Term Loan.
2.	78.3.19	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Sixth Additional Term Loan and Seventh Additional Term Loan.
2.	78.3.20	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver and Incremental Term Loan.
2.	78.3.21	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	78.3.22	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.
2.	78.3.23	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.24	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). The borrower has entered into the following loan agreements: Term Loan, Revolver 2 - PA and Revolver A.

PART	#	ENDNOTE
2.	78.3.25	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.26	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.27	Bright International, LLC (Industry: Consumer Goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.28	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Canadian Term Loan, Additional Term Loan A and Existing Term Loan A.
2.	78.3.29	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Revolver, Existing Term Loans and Sixth Additional Term Loan.
2.	78.3.30	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan and Fourth Additional Term Loan.
2.	78.3.31	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.32	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan and Initial Term Loan.
2.	78.3.33	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into an Initial Term Loan.
2.	78.3.34	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.35	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). The borrower has entered into a Term B-3 Loan.
2.	78.3.36	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.37	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.

PART	#	ENDNOTE
2.	78.3.38	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Term Loan A, Term Loan B and Revolver.
2.	78.3.39	CB POLY US HOLDINGS, INC. (Polyconcept) (Industry: Consumer Goods: Durable / Office Services & Supplies). The borrower has entered into a Term Loan.
2.	78.3.40	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into a Term Loan.
2.	78.3.41	Centric Brands, Inc (Consumer goods: Non-durable / Apparel, Accessories & Luxury Goods). Common Stock equity investment.
2.	78.3.42	Centric Brands Inc. (Industry: Consumer Goods: Non-durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: 2024 Converting Term Loan, Exit Revolver, Term Loan A-1 and Term Loan A-2.
2.	78.3.43	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.45	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Additional Delayed Draw Term Loan.
2.	78.3.46	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	78.3.47	McKissock Investment Holdings, LLC (Industry: Services: Consumer / Education Services). The borrower has entered into the following loan agreements: Term Loan and Incremental Term Loan.
2.	78.3.48	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan and Existing Term Loans.
2.	78.3.49	Coverall (Industry: Services: Business / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	78.3.50	Data Axle (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.51	Dealer Tire, LLC (Industry: Automotive / Distributors). The borrower has entered into the following loan agreement: Term B-4 Loan, Term B2 Loan and Term B-3 Loan.

PART	#	ENDNOTE
2.	78.3.52	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan and Third Additional Term Loan.
2.	78.3.53	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). The borrower has entered into the following loan agreements: Term Loan and Revolver B.
2.	78.3.54	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.55	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	78.3.56	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	78.3.57	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.58	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). The borrower has entered to a Term Loan.
2.	78.3.59	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreements: Initial Term Loan and Term Loan (2024).
2.	78.3.60	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). The borrower has entered into a Term Loan.
2.	78.3.61	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). The borrower has entered into the following loan agreements: Revolver and Term Loan. The Filer divested his interest in this position in March 2019.
2.	78.3.62	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.63	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.64	Exadel, Inc. (Industry: High Tech Industries / Application Software). The borrower has entered into the following loan agreements: Initial Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	78.3.65	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.66	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC – GFD.
2.	78.3.67	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics). The borrower has entered into a Term Loan B.
2.	78.3.68	FloWorks International LLC (Industry: Industrial Support Services). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	78.3.69	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: 2023 Term Loan, Revolver - New and Initial Term Loan - New.
2.	78.3.70	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into a Term Loan.
2.	78.3.71	FR Arsenal Holdings II Corp. (manufacturing industry).
2.	78.3.72	FR Arsenal Holdings II Corp. (Industry: Energy: Oil and Gas / Oil and Gas Equipment & Services). The borrower has entered into a Term Loan.
2.	78.3.73	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term B Loan.
2.	78.3.74	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.75	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, First Amendment Incremental Term Loan, Second Amendment Incremental Term Loan and Initial Term Loan.
2.	78.3.76	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Initial Term Loan, Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan and Fifth Amendment Term Loan.
2.	78.3.77	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.78	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.

PART	#	ENDNOTE
2.	78.3.79	GSC Technologies Holdings Inc. (Industry: Consumer Goods: Durable / Leisure Products). The borrower has entered into the following loan agreements: Term Loan A and Term Loan B.
2.	78.3.81	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan and Additional TERM LOAN.
2.	78.3.82	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). The borrower has entered into a Term Loan B1.
2.	78.3.83	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into a Term Loan - CBF.
2.	78.3.84	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	78.3.85	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	78.3.86	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into a Term Loan.
2.	78.3.87	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	78.3.88	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Additional TERM LOAN, Revolver, Additional Delayed Draw Term Loan and Revolver B.
2.	78.3.89	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). The borrower has entered into the following loan agreements: Revolver, Term Loan, Agent Advance and Delayed Draw Term Loan.
2.	78.3.90	Integrated Advantage Group (Industry: Materials / Commodity Chemicals). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.91	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan and Sixth Amendment Term B Loan.
2.	78.3.92	IntouchCX Inc. (Industry: IT Services). The borrower has entered into an Initial Term Loan.
2.	78.3.93	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into a Term Loan.

PART	#	ENDNOTE
2.	78.3.94	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Delayed Draw Term Loan.
2.	78.3.95	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into a Term Loan.
2.	78.3.96	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.97	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	78.3.98	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, New Money Term Loan, Delayed Draw Term Loan One and Delayed Draw Term Loan Six.
2.	78.3.99	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.100	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	78.3.101	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into a Term Loan.
2.	78.3.102	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	78.3.103	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). The borrower has entered into a Term Loan B-2.
2.	78.3.104	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). The borrower has entered into the following loan agreements: Delayed Draw Term Loan A, Term Loan, Holdco Term Loan B, Second Amendment Term Loan, Revolver, Opco Term Loan, Opco Revolver and Holdco Term Loan A.
2.	78.3.105	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	78.3.106	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	78.3.107	Mattress Warehouse (Industry: Mattress Warehouse Retail / Home Furnishing Retail). The borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	78.3.108	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.109	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Sixth Additional Term Loan.
2.	78.3.110	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan-CBF.
2.	78.3.111	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan and First Amendment Term Loan.
2.	78.3.112	Modere (Industry: Consumer Goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Revolver, Term Loan and Additional TERM LOAN.
2.	78.3.113	Monotype Imaging Holdings Inc. (Industry: High Tech Industries/Application Software). The borrower has entered into a 2021 Repricing Term Loan.
2.	78.3.114	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	78.3.115	Morphe, LLC (Industry: Consumer Goods: Non-durable / Internet and Direct Sales). The borrower has entered into the following loan agreements: Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A, Opco Exit Term Loan Tranche A and Revolver.
2.	78.3.116	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.117	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.118	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Tranche B Term Loan - CBF, Tranche A Term Loan - CBF and Term Loan - CBF.
2.	78.3.119	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). The borrower has entered into an Initial Term Loan (2023).
2.	78.3.120	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). The borrower has entered into a Term Loan.

PART	#	ENDNOTE
2.	78.3.121	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). The borrower has entered into the following loan agreements: Opco Term Loan and Revolver - PA.
2.	78.3.122	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.123	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan, Revolver and Delayed Draw Term Loan.
2.	78.3.124	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	78.3.125	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.126	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Initial Term Loan, 2022 Incremental Term Loan and Delayed Draw Term Loan C.
2.	78.3.127	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). The borrower has entered into an Incremental Term Loan.
2.	78.3.128	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). The borrower has entered into the following loan agreements: Converted Term Loan and Revolver.
2.	78.3.129	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.130	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). The borrower has entered into the following loan agreements: 2024 Term Loan and Term Loan.
2.	78.3.131	Propulsion Acquisition, LLC (Industry: Commercial Support Services). The borrower has entered into an Initial Term Loan 2020.
2.	78.3.132	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan, Revolver and Additional TERM LOAN.
2.	78.3.133	Renfro LLC (Industry: Consumer Goods: Durable / Apparel, Accessories & Luxury Goods). The borrower has entered into the following loan agreements: Initial Term Loan and Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	78.3.134	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.135	Rocky Brands, Inc. (Industry: Apparel & Textile Products). The borrower has entered into a Term Loan.
2.	78.3.136	School Specialty, LLC (educational products and services). This is a private preferred stock investment.
2.	78.3.137	School Specialty, LLC (Industry: Retail / Education Services). The borrower has entered into a Term Loan.
2.	78.3.138	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	78.3.139	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.140	SEI Group, LLC (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans and Sixth Additional Term Loan.
2.	78.3.141	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Revolver, Term Loan, Revolver (Borrowing Base), Delayed Draw Term Loan and Additional TERM LOAN.
2.	78.3.142	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). The borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN, Fourth Additional Term Loan, Fifth Additional Term Loan and Existing Term Loans.
2.	78.3.143	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.144	SixAxis, LLC (Industry: Industrials / Industrial Machinery & Supplies & Components). The borrower has entered into the following loan agreements: Revolver, Initial Term Loan and Additional TERM LOAN.
2.	78.3.145	Sizmek Technologies Inc. (Industry: Media: Advertising, Printing and Publishing). The borrower has entered into a Term Loan.
2.	78.3.146	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	78.3.147	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into the following loan agreements: Term Loan B and Revolver.

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2.	78.3.148	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.149	SONIFI Solutions, Inc. (Industry: Cable & Satellite). The borrower has entered into the following loan agreements: Revolver and 1st Lien Term Loan.
2.	78.3.150	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	78.3.151	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). The borrower has entered into the following loan agreements: Term A Loan, Term B Loan and Revolver - New.
2.	78.3.152	Southern Siding Co (Industry: Industrials/ Construction & Engineering). The borrower has entered into a Term Loan.
2.	78.3.153	Sportech, Inc. (Industry: Consumer Discretionary / Automotive Parts & Equipment). The borrower has entered into the following loan agreements: Additional TERM LOAN and Term Loan.
2.	78.3.154	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). The borrower has entered into a Term Loan.
2.	78.3.155	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	78.3.156	Stanadyne LLC (Industry: Automotive / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan - 2 and Revolver - 2.
2.	78.3.157	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.158	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). The borrower has entered into the following loan agreements: Revolver, Term Loan, Second Additional Term Loan, Delayed Draw Term Loan and Additional TERM LOAN.
2.	78.3.159	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver and Delayed Draw Term Loan.
2.	78.3.160	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer Goods: Non-durable / Packaged Foods & Meats). The borrower has entered into the following loan agreement: Initial Term Loan and Revolver.

PART	#	ENDNOTE
2.	78.3.161	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). The borrower has entered into a Term Loan.
2.	78.3.162	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). The borrower has entered into a Term Loan B - CBF.
2.	78.3.163	The Segerdahl Corp. (Industry: Media: Diversified and Production / Advertising). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	78.3.164	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). The borrower has entered into a Term Loan B - CBF.
2.	78.3.165	TL VISTA MERGER SUB CORP. (Industry: Industrials / Electrical Components & Equipment). The borrower has entered into the following loan agreement: Revolver and Term Loan.
2.	78.3.166	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	78.3.167	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable / Personal Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.168	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.169	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan and Third Additional Term Loan.
2.	78.3.170	Trimlite Buyer LLC (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into a Sixth Amendment Incremental Term Loan.
2.	78.3.171	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). The borrower has entered into the following loan agreements: Term A Loan, First Amendment Term A and Fourth Amendment Term A Loan.
2.	78.3.172	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance / Diversified Support Services). The borrower has entered into the following loan agreements: Revolver, Term Loan and Agent Advance - 3.
2.	78.3.173	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN and Third Additional Term Loan.
2.	78.3.174	Turbo Wholesale Tires (Industry: Automotive / Distributors). The borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.

PART	#	ENDNOTE
2.	78.3.175	TVG Trelia Intermediate LLC (Industry: Banking, Finance, Insurance & Real Estate / Research & Consulting Services). The borrower has entered into an Initial Term Loan.
2.	78.3.176	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). The borrower has entered into the following loan agreements: Revolver, Term Loan and Delayed Draw Term Loan.
2.	78.3.177	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.178	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, First Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan and Fifth Additional Term Loan.
2.	78.3.179	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). The borrower has entered into a Term Loan.
2.	78.3.180	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN and Second Additional Term Loan.
2.	78.3.181	Wakefield & Associates (Industry: Services: Business / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan and Revolver.
2.	78.3.182	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). The borrower has entered into a Term B Loan.
2.	78.3.183	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.184	Yosemite Intermediate I, Inc. (Industry: Consumer Goods: Durable / Building Products). The borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	78.3.185	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). The borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	79	The filer owns this General Partner entity.
2.	79.1	See lines 79.2.1 through 79.2.238 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	79.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	79.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 VFN, TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2023-SFR1 F
2.	79.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3
2.	79.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 B, CHASE 2020-CL1 M4, CHASE 2020-CL1 M5, CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5
2.	79.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2015-A B5, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 SA, CMLTI 2019-RP1 B2
2.	79.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E
2.	79.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R01 1B2, CAS 2022-R04 1B2, CAS 2023-R05 1B2, CAS 2023-R06 1B2

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2.	79.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: FKMf 2021-A A2
2.	79.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2016-1 M2, SCRT 2017-1 B, SCRT 2017-1 M2, SCRT 2017-2 B, SCRT 2017-2 M2, SCRT 2017-3 B, SCRT 2017-3 M2, SCRT 2017-4 B, SCRT 2017-4 M, SCRT 2018-1 BX, SCRT 2018-1 M, SCRT 2018-2 BBIO, SCRT 2018-2 BX, SCRT 2018-2 M, SCRT 2018-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2019-2 BXS, SCRT 2019-2 M, SCRT 2019-3 BXS, SCRT 2019-3 M, SCRT 2019-4 BXS, SCRT 2019-4 M, SCRT 2020-1 BXS, SCRT 2020-1 M, SCRT 2020-2 M, SCRT 2020-3 BXS, SCRT 2020-3 M, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2021-2 M, SCRT 2021-3 M, SCRT 2023-1 BXS, SCRT 2023-1 M
2.	79.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA7 B2, STACR 2022-HQA1 B2, STACR 2023-DNA1 B1, STACR 2022-DNA5 B2
2.	79.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G
2.	79.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2017-2 B4, MCMLT 2017-2 B5, MCMLT 2017-3 B4, MCMLT 2017-3 B5, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2019-GS1 B1
2.	79.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: NRMLT 2022-SFR1 H, NRMLT 2022-SFR1 I, NRZT 2019-RPL3 B5
2.	79.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1 E2, PATH 2022-1 F, PATH 2022-1 G
2.	79.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 H
2.	79.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR11 G
2.	79.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2023-1 M2, RMIR 2023-1 B1
2.	79.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 A1A, RCKT 2023-CES1 A1B, RCKT 2023-CES1 A2, RCKT 2023-CES1 B1, RCKT 2023-CES1 B2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2
2.	79.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 B1, RCKT 2024-CES1 B2, RCKT 2024-CES1 B3

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2.	79.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 A1A, RCKT 2024-CES3 A1B, RCKT 2024-CES3 A2, RCKT 2024-CES3 B1, RCKT 2024-CES3 B2, RCKT 2024-CES3 B3, RCKT 2024-CES3 M1, RCKT 2024-CES3 M2
2.	79.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 F
2.	79.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H
2.	79.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X H
2.	79.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	79.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1A, TPHT 2023-1 A2, TPHT 2023-1 B1, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 B4, TPHT 2023-1 B5, TPHT 2023-1 M1, TPHT 2023-1 M1B, TPHT 2023-1 M2, TPHT 2023-1 M2B, TPHT 2023-1 XA, TPHT 2023-1 XA2
2.	79.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A A2, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z
2.	79.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 B1, TPMT 2016-1 B2, TPMT 2016-1 B3, TPMT 2016-1 B4, TPMT 2016-1 M1, TPMT 2016-1 M2
2.	79.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B1, TPMT 2016-2 B2, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 M1, TPMT 2016-2 M2
2.	79.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B1, TPMT 2016-3 B2, TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 M1, TPMT 2016-3 M2
2.	79.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B1, TPMT 2016-4 B2, TPMT 2016-4 B3, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 M1, TPMT 2016-4 M2
2.	79.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 A2, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 M1, TPMT 2016-5 M2, TPMT 2016-R1 B

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2.	79.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A2, TPMT 2017-1 B1, TPMT 2017-1 B2, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 M2
2.	79.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 A2, TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 M2
2.	79.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 A1, TPMT 2017-3 A2, TPMT 2017-3 B1, TPMT 2017-3 B2, TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 M1, TPMT 2017-3 M2
2.	79.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 A1, TPMT 2017-4 A2, TPMT 2017-4 B1, TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 M1, TPMT 2017-4 M2, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2
2.	79.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 A1, TPMT 2017-5 A2, TPMT 2017-5 B1, TPMT 2017-5 B2, TPMT 2017-5 B3, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 M1, TPMT 2017-5 M2, TPMT 2017-5 XS1, TPMT 2017-5 XS2
2.	79.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 A1, TPMT 2017-6 A2, TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 M1, TPMT 2017-6 M2
2.	79.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4
2.	79.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 A1, TPMT 2018-1 A2, TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 M1, TPMT 2018-1 M2
2.	79.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 A1, TPMT 2018-2 A2, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M1, TPMT 2018-2 M2
2.	79.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M1, TPMT 2018-3 M2
2.	79.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 M1, TPMT 2018-4 M2

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2.	79.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 A1, TPMT 2018-5 A2, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M1, TPMT 2018-5 M2
2.	79.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 A2, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M1, TPMT 2018-6 M2
2.	79.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 M2
2.	79.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M1, TPMT 2019-2 M2
2.	79.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 M1, TPMT 2019-3 M2
2.	79.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 A1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 B5, TPMT 2019-4 M1, TPMT 2019-4 M2, TPMT 2019-4 M2AX, TPMT 2019-4 XA
2.	79.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 A1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, TPMT 2019-HY1 M2
2.	79.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B1, TPMT 2019-HY2 B2, TPMT 2019-HY2 B3, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 M1, TPMT 2019-HY2 M2
2.	79.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A2, TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, TPMT 2019-HY3 M2
2.	79.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M1, TPMT 2019-MH1 M2
2.	79.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 M1, TPMT 2020-1 M2, TPMT 2020-1 XA

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2.	79.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 M1, TPMT 2020-2 M2, TPMT 2020-2 XA
2.	79.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 M2, TPMT 2020-3 XA
2.	79.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 XA
2.	79.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB
2.	79.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 XA
2.	79.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B4, TPMT 2021-R1 M1, TPMT 2021-R1 M2
2.	79.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 A1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 M2
2.	79.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2
2.	79.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 XA
2.	79.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 M1, TPMT 2022-3 M2
2.	79.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 A1, TPMT 2022-4 A2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 M1, TPMT 2022-4 M2

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2.	79.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	79.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 A2 , TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2
2.	79.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 XA
2.	79.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 A1A, TPMT 2023-CES1 A2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B5, TPMT 2023-CES1 M1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 M2C, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2
2.	79.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 A1A, TPMT 2023-CES2 A1B,m TPMT 2023-CES2 A2, TPMT 2023-CES2 B1, TPMT 2023-CES2 B2, TPMT 2023-CES2 B3 , TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 M1, TPMT 2023-CES2 M2, TPMT 2023-CES2 M2F
2.	79.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 A1, TPMT 2024-1 A2, TPMT 2024-1 B1, TPMT 2024-1 B2, TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 M1, TPMT 2024-1 M2
2.	79.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 A1A, TPMT 2024-2 A1B, TPMT 2024-2 A2, TPMT 2024-2 B1, TPMT 2024-2 M1, TPMT 2024-2 M2
2.	79.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 B, TPMT 2024-3 B, TPMT 2024-3 B4, TPMT 2024-3 B5
2.	79.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 A1A, TPMT 2024-4 A1, TPMT 2024-4 A, TPMT 2024-4 B, TPMT 2024-4 B, TPMT 2024-4 B5, TPMT 2024-4 M1
2.	79.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 A1A, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 B1, TPMT 2024-5 B5, TPMT 2024-5 M1, TPMT 2024-5 M2
2.	79.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 A1A, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, TPMT 2024-CES1 B1, TPMT 2024-CES1 B2, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2

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2.	79.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 M1, TPMT 2022-2 M2, TPMT 2022-2 XA
2.	79.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: CRVNA 2023-N2 R, CRVNA 2023-N3 R, CRVNA 2024-N1 R
2.	79.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 R
2.	79.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 A1, TPAT 2021-SL1 A2, TPAT 2021-SL1 B, TPAT 2021-SL1 C, TPAT 2021-SL1 CERT, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA
2.	79.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA D.NSLT 2021-DA C
2.	79.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A1
2.	79.2.86	Spring EQ (Industry: Financials/Commercial & Residential Mortgage Finance). This borrower has entered into the following loan agreement: Loan to Nova SEQ, LLC.
2.	79.2.87	The issuer is a Securitization Trust that has writena call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.88	Spiritus Capital LP (Delaware Limited Partnership which is an operating business that originates second lien mortgage loans). This private common unit equity investment is held through Spiritus Aggregator, LP and Spiritus Capital LP. This entity also owns Nova PH, LLC.
2.	79.2.89	See item 1.2.54.
2.	79.2.90	Escrow rights with respect to the following: CRM1 2024-OM2C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.91	Escrow rights with respect to the following: CRM1 2024-OM3B REPO RESERVE, CRM1 2024-OM3C REPO RESERVE. . These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	79.2.92	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. . These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.93	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	79.2.94	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	79.2.95	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.96	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.97	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.98	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.99	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.100	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.101	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.102	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.103	Escrow rights with respect to the following: TPMFT 2023-OM2 X REPO RESERVE, TPMFT 2023-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	79.2.104	Escrow rights with respect to the following: TPMFT 2023-OM3 A REPO RESERVE, TPMFT 2023-OM3 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.105	Escrow rights with respect to the following: TPMFT 2023-OM6 A REPO RESERVE, TPMFT 2023-OM6 B REPO RESERVE, TPMFT 2023-OM6B HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.106	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.107	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.108	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.109	Escrow rights with respect to the following: TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.110	Escrow rights with respect to the following: TPMFT 2024-OM1 A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.111	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.112	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.113	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.114	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.115	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.116	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.117	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	79.2.118	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.119	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.120	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.121	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.122	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.123	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.124	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.125	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.126	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.127	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.128	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.129	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.130	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.131	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.132	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	79.2.133	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.134	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.135	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve, CDO P/R TP23B DEBT ADJ. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	79.2.136	Miscellaneous assets and expense items related to trading in mortgage backed securities.
2.	79.2.137	Miscellaneous liabilities and expense items related to trading in mortgage backed securities.
2.	79.2.138	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.139	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.140	TPMT 2019-HE1 – Mortgage Whole Loan. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.141	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	79.2.142	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	79.2.143	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	79.2.144	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.

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2.	79.2.145	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	79.2.146	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	79.2.147	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	79.2.148	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.149	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.150	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.151	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.152	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.153	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.154	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.155	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.156	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.157	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

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2.	79.2.158	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.159	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.160	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.161	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.162	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.163	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.164	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.165	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.166	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.167	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	79.2.168	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	79.2.170	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 07/30/24, B 08/01/24, B 08/06/24
2.	79.2.171	T 3 7/8 08/15/34, T 4 3/8 07/15/27

PART	#	ENDNOTE
2.	79.2.172	First Key Homes (integrated owner operator and manager of approximately 52 800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, LP.
2.	79.2.173	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	79.2.174	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	79.2.177	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X
2.	79.2.178	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C
2.	79.2.179	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO
2.	79.2.180	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-2 X, MCMLT 2017-2 XS, MCMLT 2017-3 X, MCMLT 2017-3 XS
2.	79.2.181	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS
2.	79.2.182	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 XS
2.	79.2.183	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 XS
2.	79.2.184	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	79.2.185	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX, TPHT 2023-1 X, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 XS3
2.	79.2.186	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1
2.	79.2.187	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1

PART	#	ENDNOTE
2.	79.2.188	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 X, TPMT 2015-3 XS1
2.	79.2.189	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1
2.	79.2.190	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1
2.	79.2.191	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1
2.	79.2.192	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	79.2.193	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	79.2.194	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	79.2.195	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	79.2.196	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3
2.	79.2.197	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	79.2.198	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2
2.	79.2.199	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	79.2.200	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	79.2.201	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	79.2.202	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2

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2.	79.2.203	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS2, TPMT 2018-2 XS1
2.	79.2.204	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS2, TPMT 2018-3 XS1
2.	79.2.205	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	79.2.206	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS2, TPMT 2018-5 XS1
2.	79.2.207	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	79.2.208	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1
2.	79.2.209	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2, TPMT 2019-2 XS1
2.	79.2.210	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 M1X, TPMT 2019-3 M2X, TPMT 2019-3 XS1, TPMT 2019-3 XS2
2.	79.2.211	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 M1BX, TPMT 2019-4 M2BX, TPMT 2019-4 XS1, TPMT 2019-4 XS2
2.	79.2.212	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 X, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2
2.	79.2.213	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	79.2.214	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 X, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS2
2.	79.2.215	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	79.2.216	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS1, TPMT 2020-1 XS2

PART	#	ENDNOTE
2.	79.2.217	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A2AX, TPMT 2020-2 A2BX, TPMT 2020-2 M1AX, TPMT 2020-2 M1BX, TPMT 2020-2 X, TPMT 2020-2 XS1, TPMT 2020-2 XS2
2.	79.2.218	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A2AX, TPMT 2020-3 A2BX, TPMT 2020-3 M1AX, TPMT 2020-3 X, TPMT 2020-3 XS1, TPMT 2020-3 XS2
2.	79.2.219	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 X, TPMT 2020-4 XS1, TPMT 2020-4 XS2
2.	79.2.220	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS3
2.	79.2.221	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 X, TPMT 2021-1 XS1, TPMT 2021-1 XS2
2.	79.2.222	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX
2.	79.2.223	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	79.2.224	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3
2.	79.2.225	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 X, TPMT 2022-1 XS1, TPMT 2022-1 XS2
2.	79.2.226	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 X, TPMT 2022-2 XS1, TPMT 2022-2 XS2
2.	79.2.227	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 X, TPMT 2022-3 XA, TPMT 2022-3 XS1, TPMT 2022-3 XS2
2.	79.2.228	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 X, TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 XS2
2.	79.2.229	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	79.2.230	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2

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2.	79.2.231	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2AX, TPMT 2023-CES1 M2CX, TPMT 2023-CES1 X, TPMT 2023-CES1 XS1, TPMT 2023-CES1 XS3
2.	79.2.232	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2FX, TPMT 2023-CES2 X, TPMT 2023-CES2 XS1
2.	79.2.233	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2
2.	79.2.234	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2
2.	79.2.235	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	79.2.236	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 XS2, TPMT 2024-4 X
2.	79.2.237	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 XS2, TPMT 2024-5 X
2.	79.2.238	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 X, TPMT 2024-CES1 XS2
2.	80	The filer owns this General Partner entity.
2.	80.1	See lines 80.2.1 through 80.2.134 for the Fund holding on which this interest is based
2.	80.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	80.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2018-1 B2, MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2015-1 B4, MCMLT 2019-GS1 B1
2.	80.2.3	Miscellaneous assets and expense items related to trading in mortgage back securities ossied bu Secirotozatopm Trists.
2.	80.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2016-1 B, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2018-1 BX, SCRT 2018-2 BBIO, SCRT 2018-2 BX, SCRT 2019-2 BXS, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-3 BXS, SCRT 2021-1 BXS, SCRT 2021-1 M

PART	#	ENDNOTE
2.	80.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B4, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 SA
2.	80.2.6	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24, T 4 3/8 07/15/27, T 3 7/8 08/15/34
2.	80.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X H
2.	80.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	80.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B1, TPMT 2016-1 B2, TPMT 2016-1 B3, TPMT 2016-1 B4, TPMT 2016-1 M2
2.	80.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B1, TPMT 2016-4 B2, TPMT 2016-4 B3, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 M1, TPMT 2016-4 M2,
2.	80.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 A2, TPMT 2017-1 B1, TPMT 2017-1 B2, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 M2
2.	80.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 M1, TPMT 2019-MH1 M2
2.	80.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A D, TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A E, TPMF 2019-A13A A2
2.	80.2.14	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	80.2.15	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1
2.	80.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1

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2.	80.2.18	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.19	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.20	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.21	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.22	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.23	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.24	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.25	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	80.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 M1X, TPMT 2019-3 M2X, TPMT 2019-3 XS2
2.	80.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 M1BX, TPMT 2019-4 M2BX, TPMT 2019-4 XS2
2.	80.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	80.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	80.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 XS2
2.	80.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 A2AX, TPMT 2020-2 A2BX, TPMT 2020-2 M1AX, TPMT 2020-2 M1BX, TPMT 2020-2 X, TPMT 2020-2 XS2

PART	#	ENDNOTE
2.	80.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 A2AX, TPMT 2020-3 A2BX, TPMT 2020-3 M1AX, TPMT 2020-3 X, TPMT 2020-3 XS2
2.	80.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2,
2.	80.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1
2.	80.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	80.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2
2.	80.2.37	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.38	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.39	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 XS1, TPMT 2019-HY1 X, TPMT 2019-HY1 XS2
2.	80.2.41	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS3, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1
2.	80.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	80.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 M2, TPMT 2022-3 B5, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1
2.	80.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 M1, TPMT 2023-1 M2

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2.	80.2.46	See item 1.2.43.
2.	80.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 R
2.	80.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 A1, TPAT 2021-SL1 A2, TPAT 2021-SL1 B, TPAT 2021-SL1 C, TPAT 2021-SL1 CERT, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA
2.	80.2.50	TPMT 2019-HE1 – Mortgage Whole Loan. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	80.2.51	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	80.2.52	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.53	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.54	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.55	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.56	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.57	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.58	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.59	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.60	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	80.2.61	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.62	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C
2.	80.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-1 XS, MCMLT 2015-2 XS
2.	80.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2016-1 BIO, SCRT 2016-1 XSIO, SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-2 XSIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO
2.	80.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	80.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	80.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2
2.	80.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2
2.	80.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2
2.	80.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3
2.	80.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3
2.	80.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2
2.	80.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2

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2.	80.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2
2.	80.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2
2.	80.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS
2.	80.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2
2.	80.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2
2.	80.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2
2.	80.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	80.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2
2.	80.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2
2.	80.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2
2.	80.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2
2.	80.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	80.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	80.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3
2.	80.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2

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2.	80.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M4, CHASE 2020-CL1 M5
2.	80.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	80.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	80.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 VFN, TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	80.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B1, TPMT 2016-2 B2, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 M1, TPMT 2016-2 M2
2.	80.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B1, TPMT 2016-3 B2, TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 M1, TPMT 2016-3 M2
2.	80.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 A2, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 M1, TPMT 2016-5 M2
2.	80.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 A2, TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 M2,
2.	80.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 A1, TPMT 2017-3 A2, TPMT 2017-3 B1, TPMT 2017-3 B2, TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 M1, TPMT 2017-3 M2
2.	80.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 A1, TPMT 2017-4 A2, TPMT 2017-4 B1, TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 M1, TPMT 2017-4 M2, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2
2.	80.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 A1, TPMT 2017-5 A2, TPMT 2017-5 B1, TPMT 2017-5 B2, TPMT 2017-5 B3, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 M1, TPMT 2017-5 M2, TPMT 2017-5 XS1, TPMT 2017-5 XS2
2.	80.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 A1, TPMT 2017-6 A2, TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 M1, TPMT 2017-6 M2

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2.	80.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4
2.	80.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 A1, TPMT 2018-1 A2, TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 M1, TPMT 2018-1 M2
2.	80.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 A1, TPMT 2018-2 A2, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M1, TPMT 2018-2 M2
2.	80.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M1, TPMT 2018-3 M2
2.	80.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 M1, TPMT 2018-4 M2
2.	80.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 A1, TPMT 2018-5 A2, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M1, TPMT 2018-5 M2
2.	80.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 A2, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M1, TPMT 2018-6 M2
2.	80.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 M2
2.	80.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M1, TPMT 2019-2 M2
2.	80.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 M1, TPMT 2019-3 M2
2.	80.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 A1, TPMT 2019-4 A2, TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 B5, TPMT 2019-4 M1, TPMT 2019-4 M2, TPMT 2019-4 M2AX, TPMT 2019-4 XA

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2.	80.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 A1, TPMT 2019-HY1 A2, TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, TPMT 2019-HY1 M2
2.	80.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B1, TPMT 2019-HY2 B2, TPMT 2019-HY2 B3, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 M1, TPMT 2019-HY2 M2
2.	80.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A2, TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, TPMT 2019-HY3 M2
2.	80.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 M1, TPMT 2020-1 M2, TPMT 2020-1 XA
2.	80.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 M1, TPMT 2020-2 M2, TPMT 2020-2 XA
2.	80.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 M2, TPMT 2020-3 XA
2.	80.2.119	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 XA
2.	80.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB
2.	80.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 A1, TPMT 2021-1 A2, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 XA
2.	80.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 A1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 M2
2.	80.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1A, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2

PART	#	ENDNOTE
2.	80.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2
2.	80.2.125	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	80.2.126	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	80.2.127	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	80.2.130	See item 1.2.54.
2.	80.2.131	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.132	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.133	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	80.2.134	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81	The filer owns this General Partner entity.
2.	81.1	See lines 81.2.1 through 81.2.109 for the Fund holding on which this interest is based
2.	81.2.1	MCMLT 2018-1 B2, MCMLT 2019-1 B2, MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2015-2 B4, MCMLT 2015-1 B4, MCMLT 2019-GS1 B1
2.	81.2.3	Miscellaneous assets and expense items related to trading in mortgage back securities issued by Securitization Trusts.
2.	81.2.4	SCRT 2017-2 M2, SCRT 2018-4 M, SCRT 2018-3 M, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2019-1 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2016-1 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2018-2 BX, SCRT 2018-2 B BIO, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2018-1 BX, SCRT 2021-2 M, SCRT 2019-2 BXS

PART	#	ENDNOTE
2.	81.2.5	NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B1, NRZT 2019-RPL2 B2, NRZT 2018-RPL1 B2, NRZT 2018-RPL1 B3, NRZT 2014-1A B5, NRZT 2018-RPL1 B5, NRZT 2014-2A B4, NRZT 2018-RPL1 B4, NRZT 2019-RPL3 B5
2.	81.2.6	STRA 2021-2X I, STRA 2021-2X H
2.	81.2.7	TPMT 2020-MH1 M1, TPMT 2020-MH1 B3, TPMT 2020-MH1 XB, TPMT 2020-MH1 A1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A2A
2.	81.2.8	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/04/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24, B 08/06/24
2.	81.2.9	T 4 3/8 07/15/27
2.	81.2.10	TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3
2.	81.2.11	TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B1, TPMT 2016-1 M2, TPMT 2016-1 B2
2.	81.2.12	TPMT 2016-4 A2, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 B3, TPMT 2016-4 B2, TPMT 2016-4 B1, TPMT 2016-4 M2, TPMT 2016-4 M1
2.	81.2.13	TPMT 2017-1 A1, TPMT 2017-1 B5, TPMT 2017-1 B4, TPMT 2017-1 B3, TPMT 2017-1 B2, TPMT 2017-1 B1, TPMT 2017-1 M2, TPMT 2017-1 M1, TPMT 2017-1 A2
2.	81.2.14	TPMT 2019-MH1 A2, TPMT 2019-MH1 B5, TPMT 2019-MH1 B4, TPMT 2019-MH1 B3, TPMT 2019-MH1 B2, TPMT 2019-MH1 B1, TPMT 2019-MH1 M2, TPMT 2019-MH1 M1
2.	81.2.15	TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A A2
2.	81.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 M2X, TPMT 2019-3 XS2
2.	81.2.17	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.18	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.19	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	81.2.20	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.21	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M2BX, TPMT 2019-4 M1BX, TPMT 2019-4 B1BX
2.	81.2.22	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2
2.	81.2.23	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 XS2, TPMT 2020-1 X
2.	81.2.24	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-2 XS1, TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 A2BX, TPMT 2020-2 M1AX, TPMT 2020-2 A2AX, TPMT 2020-2 M1BX
2.	81.2.25	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX
2.	81.2.26	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2
2.	81.2.27	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	81.2.28	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	81.2.29	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	81.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2
2.	81.2.31	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2024-3 X, TPMT 2024-3 XS2
2.	81.2.32	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2, TPMT 2019-HY1 X
2.	81.2.33	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 M2, TPMT 2022-3 B2, TPMT 2022-3 B1, TPMT 2022-3 B5, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1

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2.	81.2.34	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2023-1 XA, TPMT 2023-1 M2, TPMT 2023-1 B3, TPMT 2023-1 B1, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B2, TPMT 2023-1 M1
2.	81.2.35	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-1 X, TPMT 2018-1 XS2, TPMT 2018-1 XS1
2.	81.2.36	See item 1.2.43.
2.	81.2.38	This Securitization Trust has issued the following securities that are owned by the Fund:TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2
2.	81.2.39	Unsecuritized mortgage whole loans held in a trust or warehouse structure.
2.	81.2.40	Unsecuritized mortgage whole loans held in a trust or warehouse structure.
2.	81.2.41	Unsecuritized mortgage whole loans held in a trust or warehouse structure.
2.	81.2.42	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.43	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.44	This Securitization Trust has issued the following securities that are owned by the Fund:FKMF 2021-A B
2.	81.2.45	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.46	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	81.2.47	See item 1.2.54.
2.	81.2.48	This Securitization Trust has issued the following securities that are owned by the Fund:SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO, SCRT 2016-1 BIO, SCRT 2016-1 XSIO, SCRT 2017-2 XSIO
2.	81.2.49	This Securitization Trust has issued the following securities that are owned by the Fund:MCMLT 2015-2 XS, MCMLT 2015-1 XS

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2.	81.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2
2.	81.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 B1AX, TPMT 2020-MH1 X, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS3, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX
2.	81.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2
2.	81.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 X, TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2
2.	81.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS2, TPMT 2016-3 XS1
2.	81.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS2, TPMT 2017-1 XS1
2.	81.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS2, TPMT 2016-1 XS1
2.	81.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS2, TPMT 2016-2 XS1
2.	81.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS3, TPMT 2016-4 XS2, TPMT 2016-4 XS1
2.	81.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 XS2, TPMT 2016-5 XS1, TPMT 2016-5 XS3
2.	81.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS2, TPMT 2017-2 XS1
2.	81.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS2, TPMT 2017-3 XS1
2.	81.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS2, TPMT 2017-6 XS1
2.	81.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS2, TPMT 2018-2 XS1

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2.	81.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS2, TPMT 2018-3 XS1
2.	81.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2
2.	81.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 XS2, TPMT 2018-6 XS1, TPMT 2018-6 X
2.	81.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS2, TPMT 2019-2 XS1
2.	81.2.68	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS2, TPMT 2018-5 XS1
2.	81.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS2, TPMT 2019-1 XS1
2.	81.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2
2.	81.2.74	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	81.2.75	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.76	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.77	Escrow rights with respect to the following: TPMFT 2020-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	81.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 B5
2.	81.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B1, TPMT 2019-3 M2, TPMT 2019-3 A1, TPMT 2019-3 M1, TPMT 2019-3 A2, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5

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2.	81.2.80	This Securitization Trust has issued the following securities that are owned by the Fund:TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2
2.	81.2.81	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-4 B2, TPMT 2018-4 A1, TPMT 2018-4 B1, TPMT 2018-4 A2, TPMT 2018-4 B5, TPMT 2018-4 B4, TPMT 2018-4 B3, TPMT 2018-4 M2, TPMT 2018-4 M1
2.	81.2.82	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-1 M2, TPMT 2019-1 A1, TPMT 2019-1 B1, TPMT 2019-1 A2, TPMT 2019-1 B5, TPMT 2019-1 B4, TPMT 2019-1 B3, TPMT 2019-1 B2, TPMT 2019-1 M1
2.	81.2.83	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-4 B2, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 M2, TPMT 2019-4 M1, TPMT 2019-4 A2, TPMT 2019-4 A1, TPMT 2019-4 B1, TPMT 2019-4 M2AX
2.	81.2.84	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 A2A, TPMT 2020-1 A1, TPMT 2020-1 B2, TPMT 2020-1 B1, TPMT 2020-1 A2B, TPMT 2020-1 M2, TPMT 2020-1 M1
2.	81.2.85	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 M2, TPMT 2020-2 M1, TPMT 2020-2 A2, TPMT 2020-2 A1B
2.	81.2.86	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 M1, TPMT 2020-3 B1, TPMT 2020-3 M2
2.	81.2.87	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2, TPMT 2020-4 B2, TPMT 2020-4 B1
2.	81.2.88	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 A1, TPMT 2021-1 B1, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A2
2.	81.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4
2.	81.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B4, TPMT 2016-3 B1, TPMT 2016-3 M2, TPMT 2016-3 B3, TPMT 2016-3 B2, TPMT 2016-3 M1

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2.	81.2.91	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2017-4 A1, TPMT 2017-4 A2, TPMT 2017-4 X, TPMT 2017-4 XS2, TPMT 2017-4 XS1, TPMT 2017-4 B5, TPMT 2017-4 B4, TPMT 2017-4 B3, TPMT 2017-4 B2, TPMT 2017-4 B1, TPMT 2017-4 M2, TPMT 2017-4 M1
2.	81.2.92	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2017-6 M2, TPMT 2017-6 A2, TPMT 2017-6 A1, TPMT 2017-6 B2, TPMT 2017-6 B5, TPMT 2017-6 B4, TPMT 2017-6 B3, TPMT 2017-6 M1, TPMT 2017-6 B1
2.	81.2.93	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-1 A2, TPMT 2018-1 B5, TPMT 2018-1 M2, TPMT 2018-1 M1, TPMT 2018-1 A1, TPMT 2018-1 B4, TPMT 2018-1 B3, TPMT 2018-1 B2, TPMT 2018-1 B1
2.	81.2.94	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-2 M1, TPMT 2018-2 A2, TPMT 2018-2 A1, TPMT 2018-2 B1, TPMT 2018-2 B5, TPMT 2018-2 B4, TPMT 2018-2 B3, TPMT 2018-2 M2, TPMT 2018-2 B2
2.	81.2.95	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-3 M2, TPMT 2018-3 M1, TPMT 2018-3 A2, TPMT 2018-3 A1, TPMT 2018-3 B2, TPMT 2018-3 B5, TPMT 2018-3 B4, TPMT 2018-3 B3, TPMT 2018-3 B1
2.	81.2.96	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-5 A1, TPMT 2018-5 B1, TPMT 2018-5 B5, TPMT 2018-5 B4, TPMT 2018-5 B3, TPMT 2018-5 B2, TPMT 2018-5 M2, TPMT 2018-5 M1, TPMT 2018-5 A2
2.	81.2.97	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2018-6 M2, TPMT 2018-6 M1, TPMT 2018-6 A2, TPMT 2018-6 A1B, TPMT 2018-6 A1A, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B5, TPMT 2018-6 B4, TPMT 2018-6 B3
2.	81.2.98	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-2 M2, TPMT 2019-2 M1, TPMT 2019-2 A2, TPMT 2019-2 A1, TPMT 2019-2 B5, TPMT 2019-2 B4, TPMT 2019-2 B3, TPMT 2019-2 B2, TPMT 2019-2 B1
2.	81.2.99	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-HY2 A1, TPMT 2019-HY2 B1, TPMT 2019-HY2 M2, TPMT 2019-HY2 M1, TPMT 2019-HY2 A2, TPMT 2019-HY2 B5, TPMT 2019-HY2 B4, TPMT 2019-HY2 B3, TPMT 2019-HY2 B2
2.	81.2.100	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-HY3 A1A, TPMT 2019-HY3 B5, TPMT 2019-HY3 B1, TPMT 2019-HY3 M2, TPMT 2019-HY3 M1, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1B, TPMT 2019-HY3 B4, TPMT 2019-HY3 B3, TPMT 2019-HY3 B2
2.	81.2.101	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 B3, TPMT 2016-5 B2, TPMT 2016-5 B1, TPMT 2016-5 M2, TPMT 2016-5 M1, TPMT 2016-5 A2

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2.	81.2.102	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 B3, TPMT 2017-2 B2, TPMT 2017-2 B1, TPMT 2017-2 M2, TPMT 2017-2 A2
2.	81.2.103	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 B3, TPMT 2017-3 B2, TPMT 2017-3 B1, TPMT 2017-3 M2, TPMT 2017-3 M1, TPMT 2017-3 A2, TPMT 2017-3 A1
2.	81.2.104	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2016-2 B4, TPMT 2016-2 B3, TPMT 2016-2 M1, TPMT 2016-2 B2, TPMT 2016-2 B1, TPMT 2016-2 M2
2.	81.2.105	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2017-5 M2, TPMT 2017-5 A2, TPMT 2017-5 A1, TPMT 2017-5 XS2, TPMT 2017-5 XS1, TPMT 2017-5 B5, TPMT 2017-5 B4, TPMT 2017-5 B3, TPMT 2017-5 B2, TPMT 2017-5 B1, TPMT 2017-5 M1
2.	81.2.106	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2019-HY1 A1, TPMT 2019-HY1 B5, TPMT 2019-HY1 B4, TPMT 2019-HY1 B3, TPMT 2019-HY1 B2, TPMT 2019-HY1 B1, TPMT 2019-HY1 M2, TPMT 2019-HY1 M1
2.	81.2.107	This Securitization Trust has issued the following securities that are owned by the Fund:TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B
2.	81.2.108	This Securitization Trust has issued the following securities that are owned by the Fund:FKMF 2021-A A2
2.	81.2.109	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	82	The filer owns this General Partner entity.
2.	82.1	See lines 82.2.1 through 82.2.134 for the Fund holding on which this interest is based
2.	82.2.1	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan.
2.	82.2.2	Appvion, LLC (Industry: Materials - Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan.

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2.	82.2.3	BearCom Group, Inc. (Industry: Telecommunications / Integrated Telecommunication Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	82.2.4	Best Choice Roofing (Industry: Construction & Building / Construction Materials). The borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, Initial Term Loan.
2.	82.2.5	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Delayed Draw Term Loan.
2.	82.2.6	GCM MAGNOLIA BIDCO, LLC (Industry: High Tech Industries / Technology Distributors). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term B Loan.
2.	82.2.7	A&V HOLDINGS MIDCO, LLC (AVI) (Industry: Software and Tech Services) This borrower has entered into the following loan agreements: Term Loan
2.	82.2.8	A.M. Castle & Co. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	82.2.9	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan, April 2022 Term Loan.
2.	82.2.10	Alorica Inc (Industry: Services: Business / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	82.2.11	Artesian Spas Inc (Industry: Consumer goods: Durable/Leisure Products). The borrower has entered into the following loan agreements: First Amendment Term Loan, Second Amendment Term Loan.
2.	82.2.12	Associated Materials (Industry: Construction & Building/Building Products). The borrower has entered into the following loan agreement: Term Loan.
2.	82.2.13	ATCO Buyer LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.14	Atlantic Squared Supply Inc (Industry: Construction & Building/Building Products). The borrower has entered into the following loan agreement: Term Loan.
2.	82.2.15	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Existing Term Loan, Fourth Additional Term Loan, Fifth Additional term Loan, Sixth Additional term Loan, Seventh Additional Term Loan.

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2.	82.2.16	Ballymore Purchaser, Inc. (Industry: Capital Equipment / Industrial Machinery). The borrower has entered into the following loan agreements: Term Loan, Revolver, Incremental Term Loan.
2.	82.2.17	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	82.2.18	BPS Supply Group (Industry: Wholesale / Trading Companies & Distributors). The borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.19	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Revolver, Additional Term Loan A.
2.	82.2.20	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance/IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Existing Term Loans, Sixth Additional Term Loan.
2.	82.2.21	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). The borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan.
2.	82.2.22	Cadmus Group, LLC (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.23	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Second Additional Term Loan – Seasoning, Initial Term Loan, Additional TERM LOAN.
2.	82.2.24	Canyonlands Purchaser, LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	82.2.25	Caravan Emulsifiers (Corbion) (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.26	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.27	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan, First Amendment Term Loan.
2.	82.2.28	CB Neptune Holdings, LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Revolver.
2.	82.2.29	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan.

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2.	82.2.30	Century Distribution Systems (Industry: Transportation: Cargo/ Air Freight & Logistics). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.31	Clearly Clean Holdings LLC (Industry: Chemicals, Plastics & Rubber / Commodity Chemicals). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional Delayed Draw Term Loan.
2.	82.2.32	Cobra Purchaser, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN.
2.	82.2.33	McKissock Investment Holdings, LLC (Industry: Services: Consumer/ Education Services). This borrower has entered into the following loan agreements: Term Loan, Incremental Term Loan.
2.	82.2.34	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans.
2.	82.2.35	Data Axle (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.36	Dealer Tire, LLC (Industry: Automotive/Distributors). This borrower has entered into the following loan agreement: Term B-4 Loan, Term B2 Loan, Term B-3 Loan.
2.	82.2.37	Dura-Supreme, LLC (Industry: Consumer Discretionary/ Home Furnishings) This borrower has entered into the following loan agreements: Second Additional Term Loan.
2.	82.2.38	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	82.2.39	Earthlink (Industry: Telecommunications/ Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Term Loan.
2.	82.2.40	Electro Rent LLC (Industry: High Tech Industries / Research & Consulting Services). This borrower has entered in the following loan agreement: Term Loan.
2.	82.2.41	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan (2024).
2.	82.2.42	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	82.2.43	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Additional Term Loan, Second Additional Term Loan.

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2.	82.2.44	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver.
2.	82.2.45	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription/ Application Software). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.46	Florida Marine, L.L.C. (Industry: Industrial Services - Transportation & Logistics) This borrower has entered into the following loan agreements: Term Loan.
2.	82.2.47	FloWorks International LLC (Industry: Industrial Support Services) This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	82.2.48	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Initial Term Loan - New, Revolver - New, 2023 Term Loan.
2.	82.2.49	Fountain Parent, LLC d/b/a 4over (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term Loan.
2.	82.2.50	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.51	Great Day Improvements, LLC (Champion) (Industry: Services: Consumer / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver (2024), Second Amendment Term Loan, Fourth Amendment Term Loan, Fifth Amendment Term Loan.
2.	82.2.52	Great Kitchens Food Company, Inc. (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.53	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.54	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	82.2.55	Hoffmaster Group, Inc. (Industry: Forest Products & Paper / Household Products). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.
2.	82.2.56	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). The borrower has entered into the following loan agreements: Term Loan.
2.	82.2.57	Industrial Service Solutions WC, Inc. (Industry: Capital Equipment / Diversified Support Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN.

PART	#	ENDNOTE
2.	82.2.58	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). The borrower has entered into the following loan agreements: Term Loan - 2017, First Amendment Term Loan, Sixth Amendment Term B Loan.
2.	82.2.59	IntouchCX Inc. (Industry: IT Services) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	82.2.60	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). The borrower has entered into the following loan agreement: Term Loan.
2.	82.2.61	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). The borrower has entered into the following loan agreements: Term Loan.
2.	82.2.62	Isolatek International (Industry: Construction & Building / Building Products). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.63	IXM Holdings, Inc. (Industry: Business / Data Processing & Outsourced Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	82.2.64	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services) The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Term Loan.
2.	82.2.65	K2 Pure Solutions Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.66	Kiddie-Fenwal, LLC (Industry: Capital Equipment / Construction Materials). The borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Initial Term Loan.
2.	82.2.67	Koch Separation Solutions (liquid-solid separation technologies for product recovery, purification, and wastewater treatment). This private common unit equity investment is held through SSE Membrane Holding, LLC.
2.	82.2.68	Koch Separation Solutions (Industry: Environmental Industries / Industrial Machinery). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver.
2.	82.2.69	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo/Air Freight and Logistics). This borrower has entered into a Term Loan B-2.
2.	82.2.70	Loenbro, Inc. (Industry: Environmental Industries / Environmental & Facilities Services). The borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	82.2.71	LUX CREDIT CONSULTANTS LLC (Transportation: Consumer / Diversified Support Services). The borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	82.2.72	Mattress Warehouse (Industry: Mattress Warehouse Retail / Homefurnishing Retail). The borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	82.2.73	Meadows Behavioral Healthcare (Industry: Healthcare & Pharmaceuticals / Health Care Services). The borrower has entered into the following loan agreements: Term Loan, Revolver, 2017 Incremental Term Loan.
2.	82.2.74	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan-CBF.
2.	82.2.75	Milestone Technologies (Industry: Services: Business / IT Consulting & Other Services). The borrower has entered into the following loan agreements: Term Loan, Amendment Term Loan.
2.	82.2.76	Modere (Industry: Consumer goods: Non-durable / Personal Products). The borrower has entered into the following loan agreements: Additional TERM LOAN.
2.	82.2.77	Monotype Imaging Holdings Inc. (Industry: High Tech Industries/Application Software). This borrower has entered into a 2021 Repricing Term Loan.
2.	82.2.78	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment/Electrical Components). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.79	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). The borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.80	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). The borrower has entered into the following loan agreements: Tranche B Term Loan CBF, Tranche A Term Loan CBF, Term Loan – CBF.
2.	82.2.81	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	82.2.82	Owens & Minor Inc (Industry: Healthcare & Pharmaceuticals / Health Care Distributors). This borrower has entered into the following loan agreement: Term Loan.
2.	82.2.83	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.84	Pegasus ME Buyer, Inc (Industry: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	82.2.85	Peltram Plumbing Holdings, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.
2.	82.2.86	Pentec Health (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.87	Peter C. Foy & Associates Insurance Services, LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan C.
2.	82.2.88	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan, Revolver.
2.	82.2.89	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.90	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: 2024 Term Loan, Term Loan.
2.	82.2.91	Propulsion Acquisition, LLC (Industry: Commercial Support Services) This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	82.2.92	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver, Additional TERM LOAN.
2.	82.2.93	Renfro LLC (Industry: Consumer goods: Durable / Apparel, Accessories & Luxury Goods). This borrower has entered into the following loan agreements: Initial Term Loan, Delayed Draw Term Loan.
2.	82.2.94	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.95	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	82.2.96	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.97	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan, Existing Term Loans, Sixth Additional Term Loan.

PART	#	ENDNOTE
2.	82.2.98	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver (Borrowing Base), Delayed Draw Term Loan, Additional TERM LOAN.
2.	82.2.99	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Shrieve Chemical Company, LLC - Fourth Additional Term Loan, Shrieve Chemical Company, LLC - Fifth Additional Term Loan, Shrieve Chemical Company, LLC - Existing Term Loans.
2.	82.2.100	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.101	SixAxis, LLC (Industry: Industrials/ Industrial Machinery & Supplies & Components) This borrower has entered into the following loan agreements: Revolver, Initial Term Loan, Additional TERM LOAN.
2.	82.2.102	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.103	SONIFI Solutions, Inc. (Industry: Cable & Satellite) This borrower has entered into the following loan agreements: Revolver, 1st Lien Term Loan.
2.	82.2.104	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	82.2.105	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Term A Loan, Term B Loan, Revolver - New.
2.	82.2.106	Southern Siding Co (Industry: Industrials/ Construction & Engineering) This borrower has entered into the following loan agreement: Term Loan.
2.	82.2.107	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	82.2.108	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.109	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Revolver, Term Loan, Second Additional Term Loan, Strada Services, LLC - Additional TERM LOAN.
2.	82.2.110	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Initial Term Loan, Revolver, Delayed Draw Term Loan.

PART	#	ENDNOTE
2.	82.2.111	SWEET OAK PARENT LLC. (f/k/a Ozark) (Industry: Consumer goods: Non-durable / Packaged Foods & Meats). This borrower has entered into the following loan agreement: Initial Term Loan, Revolver.
2.	82.2.112	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan.
2.	82.2.113	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B – CBF.
2.	82.2.114	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	82.2.115	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B - CBF.
2.	82.2.116	TL VISTA MERGER SUB CORP. (Industry: Industrials/ Electrical Components & Equipment) This borrower has entered into the following loan agreement: Revolver, Term Loan.
2.	82.2.117	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	82.2.118	TotalMed Holdings, LLC (healthcare professional staffing company). This common unit equity investment is held through SPC TotalMed LP, SPC TotalMed LLC, TMH Topco LLC (majority owner), TMH Midco LLC and TotalMed Holdings, LLC.
2.	82.2.119	TotalMed Holdings, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.120	Travel Nurse Across America (TNA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.121	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN, Second Additional Term Loan, Third Additional Term Loan.
2.	82.2.122	Trimlite Buyer LLC. (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Sixth Amendment Incremental Term Loan.
2.	82.2.123	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: First Amendment Term A, Fourth Amendment Term A Loan.

PART	#	ENDNOTE
2.	82.2.124	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Third Additional Term Loan.
2.	82.2.125	Turbo Wholesale Tires (Industry: Automotive / Distributors). This borrower has entered into the following loan agreements: Term Loan, Additional TERM LOAN.
2.	82.2.126	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Term Loan, Delayed Draw Term Loan.
2.	82.2.127	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.128	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Revolver, Delayed Draw Term Loan, Fifth Additional Term Loan.
2.	82.2.129	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term Loan.
2.	82.2.130	VT Group Holdings, Inc. (Industry: Aerospace & Defense / Research & Consulting Services). This borrower has entered into the following loan agreements: Term Loan, Revolver, Additional TERM LOAN, Second Additional Term Loan.
2.	82.2.131	Wakefield & Associates (Industry: Services: Business / Health Care Services). This borrower has entered into the following loan agreements: Term Loan, Delayed Draw Term Loan, Revolver.
2.	82.2.132	Waupaca Foundry, Inc (Industry: Metals & Mining / Building Products). This borrower has entered into the following loan agreement: Term B Loan..
2.	82.2.133	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan, Revolver.
2.	82.2.134	ZEB Buyer, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan.
2.	83	The filer owns this General Partner entity.
2.	83.1	See lines 83.2.1 through 83.2.54 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	83.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	83.2.5	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	83.2.6	Miscellaneous assets and expense items related to trading in mortgage backed securities.
2.	83.2.7	TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E
2.	83.2.8	TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1
2.	83.2.9	TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	83.2.10	TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2
2.	83.2.11	TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR
2.	83.2.12	See item 15.2.3.
2.	83.2.13	See item 15.2.4.
2.	83.2.14	The issuer has granted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, and this entry represents the Fund's participation in the value associated with the call option. This call option is open.
2.	83.2.15	The issuer has granted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, and this entry represents the Fund's participation in the value associated with the call option. This call option is open.
2.	83.2.16	Interserve (Industry: Construction Services). The borrower has entered into the following loan agreements: Reinstated RMDK FinCo, New Money A, New Money B, New Money D, New Money C.
2.	83.2.17	See item 7.2.19.

PART	#	ENDNOTE
2.	83.2.18	See item 7.2.20.
2.	83.2.19	See item 7.2.21.
2.	83.2.20	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio. This position is held through Promontoria Europe Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	83.2.21	This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets.
2.	83.2.22	See item 31.2.53.
2.	83.2.23	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (each, an Italian company which hold Italian unsecured NPL portfolios). This position is held through Cerberus Arcade Investor, LP, which owns notes issued by Rubicon SPV S.r.l. and Rubicon II SPV S.r.l.
2.	83.2.24	C7 Investment Fund (Italian real estate investment fund). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.
2.	83.2.25	Tanaro SPV S.r.l. (Italian company). This position is held through Cerberus Italian Consumer Investor, LP, which owns securitization notes issued by Tanaro SPV S.r.l., which is the legal owner of an Italian unsecured NPL portfolio.
2.	83.2.26	See item 7.2.25.
2.	83.2.27	See item 18.2.44.
2.	83.2.28	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	83.2.29	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	83.2.30	C5 Investment Fund (Italian real estate investment fund). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	83.2.31	Escrow rights with respect to the following: Vantage 3 EVI Reserve (see General Note #10). This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.

PART	#	ENDNOTE
2.	83.2.32	The issuer has granted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, and this entry represents the Fund's participation in the value associated with the call option. This call option is open.
2.	83.2.33	Miscellaneous liabilities and expense items related to trading in mortgage backed securities.
2.	83.2.34	Unsecuritized mortgage whole loans held in a trust or warehouse structure. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	83.2.35	The issuer has granted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, and this entry represents the Fund's participation in the value associated with the call option. This call option is open.
2.	83.2.36	Promontoria Holding 236 B.V. (Dutch Special Purpose Vehicle holding a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs).
2.	83.2.37	See item 7.2.34.
2.	83.2.38	Promontoria Holding 227 B.V. (Dutch Special Purpose Vehicle owning mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	83.2.39	See item 7.2.35.
2.	83.2.40	Iside SPE S.r.l. (Italian company). This position is held through Cerberus Firenze Investor, LP, which owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio) and through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.l., which holds enforced assets from the Italian NPL portfolio.
2.	83.2.41	See item 7.2.36.
2.	83.2.42	Promontoria Jaipur Holdings, S.L.U. (Spanish Special Purpose Vehicle that holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	83.2.43	See item 7.2.19.

PART	#	ENDNOTE
2.	83.2.44	Promontoria (Pine) Designated Activity Company (Irish Special Purpose Vehicle which holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	83.2.45	Oniro SPV S.r.l. (Italian company). This position is held through Cerberus Primo Investor, LP, which owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios).
2.	83.2.46	See item 7.2.38.
2.	83.2.47	Promontoria (Redwood) Designated Activity Company (Irish Special Purpose Vehicle which holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	83.2.48	This position is held through Rossini Newco, L.P., which owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). In addition, certain recovered RE assets related to the portfolio are held through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., which in turn owns various local SPVs.
2.	83.2.49	See item 7.2.39.
2.	83.2.50	Promontoria Scariff Designated Activity Company (Irish Special Purpose Vehicle that holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 163 LDC, Promontoria 56 Coöperatie U.A., Promontoria Holding 245 B.V. and Promontoria Holding 267 B.V. In addition, Promontoria Scariff Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	83.2.51	TPMF 2021-H1 R
2.	83.2.52	TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 X, TPMF 2021-H1 VFN
2.	83.2.53	TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z
2.	83.2.54	TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z
2.	84	The filer owns this General Partner entity.
2.	84.1	See lines 84.2.1 through 84.2.354 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	84.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	84.2.2	Affinion (AIS Holdco LLC) (Industry: Finance). This borrower has entered into the following loan agreement: Second Lien Term Loan.
2.	84.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR2 I, AMSR 2020-SFR3 H, AMSR 2019-SFR1 H, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2020-SFR1 I, AMSR 2023-SFR1 F, AMSR 2021-SFR1 G, AMSR 2021-SFR3 I.
2.	84.2.4	CVLGHT 5 5/8 09/15/28
2.	84.2.5	Carestream Dental Equipment Inc. (Industry: Health Care / Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.6	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	84.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3.
2.	84.2.8	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreement: New Term Loan.
2.	84.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2015-A B5, CMLTI 2019-RP1 B2, CMLTI 2015-A B5.
2.	84.2.10	COIN 3 5/8 10/01/31
2.	84.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2020-1 M, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2021-2 M, SCRT 2017-1 B, SCRT 2017-2 B, SCRT 2017-3 B, SCRT 2017-4 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2018-1 BX, SCRT 2021-3 M, SCRT 2020-2 BXS, SCRT 2020-3 BXS, SCRT 2021-2 M.

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2.	84.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA6 B2, STACR 2023-DNA1 B1, STACR 2023-DNA2 B1, STACR 2022-DNA3 B2, STACR 2021-DNA7 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-HQA1 B2, STACR 2021-HQA4 B2, STACR 2021-HQA3 B2, STACR 2022-DNA2 B2, STACR 2021-DNA7 B2, STACR 2022-DNA5 B2.
2.	84.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G.
2.	84.2.14	IQOR US Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan (PIK).
2.	84.2.15	Joens Healthcare, LLC (Industry: Healthcare). This borrower has entered into the following loan agreements: New Term Loan, Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan.
2.	84.2.16	Laureate Education Inc. (Industry: Consumer Services). This borrower has entered into the following loan agreement: Revolver.
2.	84.2.17	LVLT 3 5/8 01/15/29, LVLT 4 1/4 07/01/28, LVLT 3 3/4 07/15/29, LVLT 10 1/2 05/15/30, LVLT 3.4 03/01/27, LVLT 11 11/15/29, LVLT 10 1/2 04/15/29, LVLT 3 7/8 10/15/30, LVLT 4 1/2 04/01/30, LVLT 4 04/15/31.
2.	84.2.18	Brazilian company engaged in purchasing and enforcing delinquent loans that owns up to 791 enforceable delinquent claims acquired from a Brazilian bank. This majority common equity interest is held through Promontoria Europe Investments 168 LDC, Promontoria 61 Coöperatie U.A., and Promontoria Holding 279 B.V.
2.	84.2.19	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2018-1 B2, MCMLT 2018-2 B2, MCMLT 2019-GS1 B1.
2.	84.2.21	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28.
2.	84.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1 E2, PATH 2022-1 F, PATH 2022-1 G.
2.	84.2.23	Patagonia Holdco LLC (Industry: Telecommunications). This borrower has entered into the following loan agreement: Patagonia Holdco LLC - Term Loan.
2.	84.2.24	PLDEVE 7 3/4 11/15/25
2.	84.2.25	Power Stop LLC (Industry: Automotive Consumer Discretionary Products). This borrower has entered into the following loan agreement: Power Stop LLC - 1st Lien Term Loan.

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2.	84.2.26	Skopima Consilio Parent LLC (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.27	SMI Acquisition Inc (Industry: Industrial Services – Commercials Support Services). This borrower has entered into the following loan agreements: Term Loan, New Money DIP, Initial First Out U.S. Term Loans, Initial Canadian Term Loans.
2.	84.2.28	Strategic Materials, Inc. (glass recycling company).
2.	84.2.29	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: Term B Loan.
2.	84.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: STRA 2021-2X I, STRA 2021-2X H.
2.	84.2.31	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.32	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: Term Loan B.
2.	84.2.33	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28
2.	84.2.34	TPCG 13 12/16/27
2.	84.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 M1B, TPHT 2023-1 M2B, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX, TPHT 2023-1 M1, TPHT 2023-1 B1, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 B4, TPHT 2023-1 B5, TPHT 2023-1 M2, TPHT 2023-1 XA2, TPHT 2023-1 A2, TPHT 2023-1 XA, TPHT 2023-1 A1A.
2.	84.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 M1, TPMT 2021-R1 M2, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B4.
2.	84.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 A1A, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A.
2.	84.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2CX, TPMT 2023-CES1 XS1, TPMT 2023-CES1 M2AX, TPMT 2023-CES1 XS3, TPMT 2023-CES1 X.

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2.	84.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2F, TPMT 2023-CES2 M2, TPMT 2023-CES2 B1, TPMT 2023-CES2 B2, TPMT 2023-CES2 A1A, TPMT 2023-CES2 A1B, TPMT 2023-CES2 A2, TPMT 2023-CES2 M1, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5.
2.	84.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2FX, TPMT 2023-CES2 XS1, TPMT 2023-CES2 X.
2.	84.2.41	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33, T 4 3/8 07/15/27, T 3 7/8 08/15/34
2.	84.2.42	Ulterra Holdings Inc. (Industry: Energy/Oil & Gas Equipment & Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	84.2.43	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, UNIFIN 8 3/8 01/27/28
2.	84.2.44	VERITS 7 1/2 09/01/25
2.	84.2.45	Viad Corp (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.46	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	84.2.47	DISH 3 3/8 08/15/26
2.	84.2.48	See item 24.2.29. This position has been terminated.
2.	84.2.49	Miscellaneous assets and expense items related to trading in mortgage back securities issued by Securitization Trusts.
2.	84.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 2B2, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2023-R02 1B2, CAS 2023-R04 1B2.
2.	84.2.51	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.52	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	84.2.53	Hexion Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	84.2.54	LTI Holdings Inc (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Third Amendment Additional Term Loan.

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2.	84.2.55	Oscar Acquisitionco, LLC (Industry: Construction Materials). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.56	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Packaging Coordinators Midco Inc - 1st Lien Term Loan.
2.	84.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E.
2.	84.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR11 G, PROG 2022-SFR3 F, PROG 2021-SFR1 H, PROG 2021-SFR2 H, PROG 2021-SFR3 H, PROG 2022-SFR1 G.
2.	84.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3.
2.	84.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2021-SFR1 G.
2.	84.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 M1, TPMT 2016-1 B4, TPMT 2016-1 B3, TPMT 2016-1 B2, TPMT 2016-1 B1, TPMT 2016-1 M2.
2.	84.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 A2, TPMT 2016-4 B5, TPMT 2016-3 M1, TPMT 2016-4 M1, TPMT 2016-4 M2, TPMT 2016-4 B1, TPMT 2016-4 B2, TPMT 2016-4 B3, TPMT 2016-4 B4, TPMT 2016-4 B5.
2.	84.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 A1, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B1, TPMT 2017-1 B2, TPMT 2017-1 A2, TPMT 2017-1 M2, TPMT 2017-1 M1.
2.	84.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 A2, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 M1, TPMT 2019-MH1 M2.
2.	84.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E, TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	84.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A Z1, TPMF 2020-A14A XA, TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	84.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A Z, TPMF 2019-A13A A1, TPMF 2019-A13A A2, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	84.2.68	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	84.2.69	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.70	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.71	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.72	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.73	EOS Energy Enterprises, Inc. (Industry: Renewable Energy). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, Tranche 2 Commitment.
2.	84.2.74	See item 2.2.120.
2.	84.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 XS2, TPMT 2022-4 X.
2.	84.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2.
2.	84.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 XS1, TPMT 2019-3 XS2, TPMT 2019-3 M1X, TPMT 2019-3 M2X.
2.	84.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 XS1, TPMT 2019-4 XS2, TPMT 2019-4 M1BX, TPMT 2019-4 M2BX.
2.	84.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2.

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2.	84.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 XS1, TPMT 2020-1 A1X, TPMT 2020-1 XS2, TPMT 2020-1 X.
2.	84.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 XS1, TPMT 2020-3 X, TPMT 2020-3 XS2, TPMT 2020-3 A2AX, TPMT 2020-3 M1AX, TPMT 2020-3 A2BX.
2.	84.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 XS1, TPMT 2020-4 X, TPMT 2020-4 XS2.
2.	84.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2.
2.	84.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2.
2.	84.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2.
2.	84.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2.
2.	84.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2.
2.	84.2.88	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe. Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	84.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 XS1, TPMT 2019-HY3 X, TPMT 2019-HY3 XS2.
2.	84.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 XS1, TPMT 2020-2 M1AX, TPMT 2020-2 A2AX, TPMT 2020-2 X, TPMT 2020-2 XS2, TPMT 2020-2 A2BX, TPMT 2020-2 M1BX.
2.	84.2.91	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.92	Escrow rights with respect to the following: TPHT 21-HE1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.93	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	84.2.94	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.95	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.96	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.97	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.98	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.99	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.100	Escrow rights with respect to the following: TPMT 21-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.101	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.102	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.103	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	84.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2.
2.	84.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X, TPMT 2024-4 XS2.
2.	84.2.106	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.107	Escrow rights with respect to the following: TPMT 19-HY1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.108	Escrow rights with respect to the following: TPMT 19-MH1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	84.2.109	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.110	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.111	Escrow rights with respect to the following: TPMT 19-HY3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.112	Escrow rights with respect to the following: TPMT 19-HY2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 X, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2.
2.	84.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 XS2, TPMT 2024-CES1 X.
2.	84.2.115	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS3, TPMT 2020-MH1 X.
2.	84.2.116	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 B5, TPMT 2024-4 B1, TPMT 2024-4 A1A, TPMT 2024-4 A1B, TPMT 2024-4 A2, TPMT 2024-4 M1, TPMT 2024-4 B2.
2.	84.2.117	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 A1A, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2, TPMT 2024-CES1 B1, TPMT 2024-CES1 B2.
2.	84.2.118	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 X, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 XS3, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX, TPMT 2015-1 X, TPMT 2015-1 XS1.
2.	84.2.119	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.120	American Trailer World Corp. (Industry: Transportation Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.121	Anastasia Parent, LLC (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: First Lien Term B.
2.	84.2.122	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.

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2.	84.2.123	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.124	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.125	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	84.2.126	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreements: Initial Term Loan, Term Loan (Escrow).
2.	84.2.127	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan, Super Senior Term Loan.
2.	84.2.128	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.129	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreements: Term Loan, Term Loan B.
2.	84.2.130	Full Beauty Brands (Industry: Retail Discretionary/Catalog and TV Based Retailers). This borrower has entered into the following loan agreement: New Term Loan.
2.	84.2.131	Grand Circle Corporation (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.132	Groupe Solmax Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.133	Harland Clarke (Vericast Corp) (Industry: IT Services). This borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	84.2.134	HDT Global (Industry: Aerospace & Defense/Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.135	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.136	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). This borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	84.2.137	Isagenix International LLC (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Senior Lien Term Loan.

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2.	84.2.138	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	84.2.139	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	84.2.140	K&N Parent (Industry: Consumer Discretionary Products - Automotive). This borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	84.2.141	Laces Group (Decolin Inc) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.142	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	84.2.143	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.144	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable/Building Products). This borrower has entered into the following loan agreement: Term Loan (2022).
2.	84.2.145	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.146	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.147	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	84.2.148	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	84.2.149	(Merlin Buyer Inc. Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.150	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.151	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	84.2.152	One Call Corp (Industry: Healthcare & Pharmaceuticals/Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.

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2.	84.2.153	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.154	Phoenix Services International LLC (Industry: Metals & Mining/Industrial Machinery). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.155	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	84.2.156	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Term B Loan.
2.	84.2.157	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.158	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable/Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.159	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.
2.	84.2.160	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Take Back Loan.
2.	84.2.161	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing/Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	84.2.162	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	84.2.163	Therm-o-Disc (Industry: High Tech Industries/Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B.
2.	84.2.164	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	84.2.165	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services). This borrower is has entered into the following loan agreement: Term Loan
2.	84.2.166	Los Grobo Agropecuaria SA (Industry: Consumer Staple Products - Food). This borrower has entered into the following loan agreement: LOS GROBO AGROPECUARIA S.A. - Term Loan.

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2.	84.2.167	Nexpe, S.A. (Industry: Retail Estate Services). This borrower has entered into the following loan agreements: NEXP3 BZ Secured Dip Loan- Tranche 1, NEXP3 BZ Secured Dip Loan- Tranche 2, NEXP3 BZ Secured Dip Loan- Tranche 3, NEXP3 BZ Secured Dip Loan- Tranche 4, NEXP3 BZ Secured Dip Loan- Tranche 5, NEXP3 BZ Secured Dip Loan- Tranche 6, NEXP3 BZ Secured Dip Loan- Tranche 7, NEXP3 BZ Loan- Tranche 1, NEXP3 BZ Loan- Tranche 2, NEXP3 BZ Loan- Tranche 3.
2.	84.2.168	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	84.2.169	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31
2.	84.2.170	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	84.2.171	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	84.2.172	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	84.2.173	LOGM 5 1/2 05/01/28 1L, LOGM 5 1/2 05/01/28 2L
2.	84.2.174	NEWLSQ 15 1/2 11/01/23, NEWLSQ 17 1/2 05/01/24
2.	84.2.175	Lightsquared LP (Industry: Telecom / Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 1.5 Lien Incremental Loan, Senior Pari Loan.
2.	84.2.176	MNK 14 3/4 11/14/28
2.	84.2.177	CFIELD 6 5/8 08/01/26
2.	84.2.179	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow
2.	84.2.180	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D.
2.	84.2.181	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	84.2.182	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, UNIFIN 8 3/8 01/27/28 Escrow
2.	84.2.183	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.

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2.	84.2.184	Escrow rights with respect to the following: TPMFT 2019-HE1 HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. TPMT 2019-HE1 – Mortgage Whole Loan. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	84.2.185	Security: CCM Denali Equity Holdings, LP - Warrant; Strike Price: No Strike Price; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	84.2.186	Brazilian company engaged in purchasing and enforcing delinquent loans that owns up to 791 enforceable delinquent claims acquired from a Brazilian bank. This majority common equity interest is held through Promontoria Europe Investments 168 LDC, Promontoria 61 Coöperatie U.A., and Promontoria Holding 279 B.V.
2.	84.2.187	Senior Quotas issued by Brazil issuer engaged in purchasing and enforcing litigation claims, which owns up to 46 pending claims and enforceable judgments against the Brazilian government.
2.	84.2.188	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	84.2.189	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	84.2.190	Escrow rights with respect to the following: SEGR Escrow Position
2.	84.2.191	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.192	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.193	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	84.2.194	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.195	Escrow rights with respect to the following: TPMFT 2022-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.196	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.197	Escrow rights with respect to the following: TPMFT 2023-OM2 REPO RESERVE, TPMFT 2023-OM2 X REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.198	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.199	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.200	Escrow rights with respect to the following: TPMT 19-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.201	Escrow rights with respect to the following: TPMT 19-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.202	Escrow rights with respect to the following: TPMT 19-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.203	Escrow rights with respect to the following: TPMT 20-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.204	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B.

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2.	84.2.205	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	84.2.206	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	84.2.207	Escrow rights with respect to the following: TPMFT 2017-HE1 Ameriprise Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.208	Escrow rights with respect to the following: TPMFT 2022-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.209	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust. Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.210	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.211	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X.
2.	84.2.212	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO.
2.	84.2.213	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 XS2.
2.	84.2.214	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 XS1.
2.	84.2.215	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 2XS1.
2.	84.2.216	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 XS1, TPMT 2015-3 X.

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2.	84.2.217	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 XS1.
2.	84.2.218	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 XS1.
2.	84.2.219	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1.
2.	84.2.220	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS2.
2.	84.2.221	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS2.
2.	84.2.222	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS2.
2.	84.2.223	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS3.
2.	84.2.224	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS3, TPMT 2016-5 X.
2.	84.2.225	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS2.
2.	84.2.226	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS2.
2.	84.2.227	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS2.
2.	84.2.228	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS2.
2.	84.2.229	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS.
2.	84.2.230	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS2.
2.	84.2.231	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS2.

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2.	84.2.232	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS2.
2.	84.2.233	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS2.
2.	84.2.234	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS2.
2.	84.2.235	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS2.
2.	84.2.236	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS2.
2.	84.2.237	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS2.
2.	84.2.238	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2.
2.	84.2.239	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2.
2.	84.2.240	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3.
2.	84.2.241	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2.
2.	84.2.242	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2.
2.	84.2.243	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2.
2.	84.2.244	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X, TPMT 2024-5 XS2.
2.	84.2.245	This Securitization Trust has issued the following securities that are owned by the Fund: TPFM 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

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2.	84.2.246	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 B1, BMIR 2022-2 M2.
2.	84.2.247	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5, CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4.
2.	84.2.248	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B5, NRMLT 2022-SFR1 I, NRMLT 2022-SFR1 H.
2.	84.2.249	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 H, PROG 2021-SFR10 G.
2.	84.2.250	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 Z, TPMF 2023-V3 XB, TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	84.2.251	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2022-1 M2, RMIR 2022-1 B1.
2.	84.2.252	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 F.
2.	84.2.253	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H.
2.	84.2.254	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H, STAR 2021-SFR2 G, STAR 2021-SFR2 F.
2.	84.2.255	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5, TPHT 2021-HE1 A1, TPHT 2021-HE1 A2, TPHT 2021-HE1 M1, TPHT 2021-HE1 M2.
2.	84.2.256	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B1, TPMT 2016-2 B2, TPMT 2016-2 M1, TPMT 2016-2 M2.
2.	84.2.257	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B1, TPMT 2016-3 B2, TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 M1, TPMT 2016-3 M2.
2.	84.2.258	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-R1 B, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 M1, TPMT 2016-5 M2, TPMT 2016-5 A2.

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2.	84.2.259	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 M2, TPMT 2017-2 A2.
2.	84.2.260	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 B1, TPMT 2017-3 B2, TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 M1, TPMT 2017-3 M2, TPMT 2017-3 A1, TPMT 2017-3 A2.
2.	84.2.261	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B1, TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS2, TPMT 2017-4 M1, TPMT 2017-4 M2, TPMT 2017-4 A1, TPMT 2017-4 A2.
2.	84.2.262	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-5 B1, TPMT 2017-5 B2, TPMT 2017-5 B3, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 XS1, TPMT 2017-5 XS2, TPMT 2017-5 M1, TPMT 2017-5 M2, TPMT 2017-5 A1, TPMT 2017-5 A2.
2.	84.2.263	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 M1, TPMT 2017-6 M2, TPMT 2017-6 A1, TPMT 2017-6 A2.
2.	84.2.264	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4, TPMT 2017-FRE2 BZ.
2.	84.2.265	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 M1, TPMT 2018-1 M2, TPMT 2018-1 A1, TPMT 2018-1 A2.
2.	84.2.266	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 M1, TPMT 2018-2 M2, TPMT 2018-2 A1, TPMT 2018-2 A2.
2.	84.2.267	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 M1, TPMT 2018-3 M2, TPMT 2018-3 A1, TPMT 2018-3 A2.
2.	84.2.268	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 M1, TPMT 2018-4 M2, TPMT 2018-4 A1, TPMT 2018-4 A2.
2.	84.2.269	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 M1, TPMT 2018-5 M2, TPMT 2018-5 A1, TPMT 2018-5 A2.

PART	#	ENDNOTE
2.	84.2.270	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 M1, TPMT 2018-6 M2, TPMT 2018-6 A2, TPMT 2018-6 A1A, TPMT 2018-6 A1B.
2.	84.2.271	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 M2, TPMT 2019-1 A1, TPMT 2019-1 A2.
2.	84.2.272	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 M1, TPMT 2019-2 M2, TPMT 2019-2 A1, TPMT 2019-2 A2.
2.	84.2.273	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 M1, TPMT 2019-3 M2.
2.	84.2.274	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B1, TPMT 2019-4 B2, TPMT 2019-4 B3, TPMT 2019-4 B4, TPMT 2019-4 B5, TPMT 2019-4 XA, TPMT 2019-4 M2AX, TPMT 2019-4 M1, TPMT 2019-4 M2, TPMT 2019-4 A1, TPMT 2019-4 A2.
2.	84.2.275	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, TPMT 2019-HY1 M2, TPMT 2019-HY1 A1, TPMT 2019-HY1 A2.
2.	84.2.276	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 B1, TPMT 2019-HY2 B2, TPMT 2019-HY2 B3, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 M1, TPMT 2019-HY2 M2.
2.	84.2.277	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, TPMT 2019-HY3 M2, TPMT 2019-HY3 A2, TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B.
2.	84.2.278	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 XA, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 A1, TPMT 2020-1 M1, TPMT 2020-1 M2.
2.	84.2.279	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B5, TPMT 2020-2 XA, TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 M1, TPMT 2020-2 M2.
2.	84.2.280	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 XA, TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 M1, TPMT 2020-3 M2.

PART	#	ENDNOTE
2.	84.2.281	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 B1, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 XA, TPMT 2020-4 A1, TPMT 2020-4 A2, TPMT 2020-4 M1, TPMT 2020-4 M2.
2.	84.2.282	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 B3, TPMT 2020-MH1 XB, TPMT 2020-MH1 M2A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A.
2.	84.2.283	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2.
2.	84.2.284	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 A1, TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 A2, TPMT 2021-SJ1 M1, TPMT 2021-SJ1 A1.
2.	84.2.285	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A1A , TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4.
2.	84.2.286	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2.
2.	84.2.287	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 M1, TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA.
2.	84.2.288	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A1, TPMT 2022-3 A2.
2.	84.2.289	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 M1, TPMT 2022-4 M2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 A1, TPMT 2022-4 A2.
2.	84.2.290	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2, TPMT 2022-SJ1 A1B.

PART	#	ENDNOTE
2.	84.2.291	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2.
2.	84.2.292	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 B1, TPMT 2024-1 B2, TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 A1, TPMT 2024-1 A2, TPMT 2024-1 M1, TPMT 2024-1 M2.
2.	84.2.293	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 A1A , TPMT 2024-2 A1B, TPMT 2024-2 A2, TPMT 2024-2 M1, TPMT 2024-2 M2, TPMT 2024-2 B1.
2.	84.2.294	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 A1A, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 M1, TPMT 2024-5 M2, TPMT 2024-5 B1, TPMT 2024-5 B5.
2.	84.2.295	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 X, TPMF 2021-H1 VFN. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	84.2.296	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2.
2.	84.2.297	See item 1.2.43.
2.	84.2.298	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	84.2.299	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	84.2.300	See item 2.2.9.
2.	84.2.301	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	84.2.302	Agila Subic TC Inc./Agila NY Naval Inc./Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).

PART	#	ENDNOTE
2.	84.2.303	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.304	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	84.2.305	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.306	See item 40.2.42.
2.	84.2.307	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.308	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure.
2.	84.2.309	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.310	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	84.2.311	TPC Group Inc. (petrochemical company). Common unit equity investment.

PART	#	ENDNOTE
2.	84.2.312	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	84.2.313	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.314	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	84.2.315	Promontoria Holding 210 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Aloe Lender L.P., Promontoria 35 Coöperatie U.A. and Promontoria Holding 209 B.V. This entity owns Promontoria Aloe, S.L.U. which owns REO assets for the European NPL Business, and Promontoria Aloe Designated Activity Company which owns a portfolio of mortgage-backed Spanish NPLs for the European NPL Business.
2.	84.2.316	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	84.2.317	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.318	See item 31.2.56.
2.	84.2.319	A.C.N. 603 303 126 Pty Ltd. (provider of equipment finance solutions to small and medium businesses in Australia). This equity position is held through Promontoria Blend Lender L.P., Promontoria 84 Coöperatie U.A., Promontoria Holding 303 B.V. and Promontoria Holding 304 B.V. This entity owns Garrison Lending Operations Pty Ltd and Angle Asset Finance TM Pty Ltd, and holds units in Australian Trusts loan securitization vehicles related to its business.
2.	84.2.320	See item 31.2.36
2.	84.2.321	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).

PART	#	ENDNOTE
2.	84.2.322	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.323	Promontoria Holding 254 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns Spanish REOs through subsidiary Promontoria Omega, S.L. and a portfolio of Spanish mortgage-backed NPLs through subsidiaries Promontoria Omega Holdings Designated Activity Company and Promontoria Omega Designated Activity Company). This position is held through Promontoria Omega Lender L.P., Promontoria 60 Coöperatie U.A. and Promontoria Holding 253 B.V.
2.	84.2.324	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	84.2.325	Pendrick Capital Partners Holdings, LLC (Delaware company which, through its subsidiaries, purchases healthcare receivables from providers). This equity position is held through Prizm Holdings, Prizm NewCo, LLC, Prizm HoldcCo, LLC and Prizm AcquisitionCo, Inc. This entities subsidiaries are: Pendrick Capital Partners, LLC, Pendrick Capital Partners Asset Management, LLC, Pendrick Capital Partners II, LLC and Affiliate Asset Solutions, LLC.
2.	84.2.326	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	84.2.327	See item 31.2.8.
2.	84.2.328	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	84.2.329	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	84.2.330	See item 31.2.54.
2.	84.2.331	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22

PART	#	ENDNOTE
2.	84.2.332	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.
2.	84.2.333	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	84.2.334	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	84.2.335	Promontoria Big Ben Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds portfolio of shipping NPLs). This position is held through Promontoria Europe Investments 173 LDC, Promontoria 66 Coöperatie U.A, Promontoria Holding 270 B.V. and Promontoria Holding 271 B.V. In addition, Promontoria Big Ben Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.336	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	84.2.337	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.338	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.339	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT.
2.	84.2.340	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).
2.	84.2.341	See item 2.2.121.

PART	#	ENDNOTE
2.	84.2.342	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	84.2.343	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.344	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	84.2.345	Nexpe S.A., a Brazilian company offering real estate brokerage services that has issued various investment securities that are held through Promontoria Window Lender L.P., Promontoria 69 Coöperatie U.A. and Promontoria Holding 276 B.V.
2.	84.2.346	Intelsat Luxembourg SA (international satellite service provider). This position is held through Saberasu DT Investments LDC (Class 2016-A), Promontoria Holding Coop II LDC (Class B), Promontoria Holding Coop LDC (Class P), Promontoria 6 Coöperatie U.A. and Promontoria Holding 155 B.V.
2.	84.2.347	Promontoria Holding 302 B.V. (Dutch Company which holds securitization interests (majority) in Brazilian RE issuer that is engaged in commercial real estate activities in Brazil and owns real estate assets located in Brazil which include 12 office buildings (1.3 million square feet) in São Paulo and Rio de Janeiro, Brazil. This position is held through Promontoria Brazil Thunder L.P. and Promontoria 73 Coöperatie U.A. In addition, Promontoria Brazil Thunder Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	84.2.348	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 R, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 D1.
2.	84.2.349	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.350	Escrow rights with respect to the following: TPMT 19-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.351	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	84.2.352	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C.
2.	84.2.353	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX.
2.	84.2.354	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.

PART	#	ENDNOTE
2.	85	The filer owns this General Partner entity.
2.	85.1	See lines 85.2.1 through 85.2.49 for the Fund holding on which this interest is based
2.	85.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	85.2.2	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business This call option is open.
2.	85.2.3	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	85.2.4	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business This call option is open.
2.	85.2.5	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business This call option is open.
2.	85.2.9	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.

PART	#	ENDNOTE
2.	85.2.10	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	85.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E
2.	85.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1
2.	85.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	85.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2,
2.	85.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR
2.	85.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z
2.	85.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z
2.	85.2.19	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested trust or warehouse structure. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	85.2.20	See item 7.2.29.
2.	85.2.21	See item 7.2.14.

PART	#	ENDNOTE
2.	85.2.22	Promontoria Holding 47 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and held a portfolio of mortgage-backed Spanish NPLs). This position, which has been exited, was held through Promontoria Europe Investments 50 LDC, Promontoria Holding Coop II LDC (Class W), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 48 B.V.
2.	85.2.23	See item 7.2.18.
2.	85.2.24	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	85.2.25	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	85.2.26	See item 7.2.20.
2.	85.2.27	See item 7.2.19.
2.	85.2.28	See item 7.2.21.
2.	85.2.29	See item 7.2.33.
2.	85.2.30	See item 7.2.34.
2.	85.2.31	See item 7.2.35.
2.	85.2.32	See item 7.2.36.
2.	85.2.33	See item 7.2.37.
2.	85.2.34	See item 7.2.38.
2.	85.2.35	See item 7.2.39.
2.	85.2.36	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	85.2.37	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.

PART	#	ENDNOTE
2.	85.2.38	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	85.2.39	See item 7.2.13
2.	85.2.40	See item 7.2.15.
2.	85.2.41	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	85.2.42	Promontoria German Real Estate Holdings B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and which held real estate assets in Germany, which have been divested). This position was held through Promontoria Europe Investments 38 LDC, Promontoria German Real Estate Holdings 1 LDC (Class A-5), Promontoria German Real Estate Holdings 2 LDC and Promontoria German Real Estate Coöperatie U.A.
2.	85.2.43	Promontoria Phoenix Holding B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business owned German real estate assets, which have been divested). This position was held through Promontoria Europe Investments 43 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Holding 49 B.V.
2.	85.2.44	See item 7.2.16.
2.	85.2.45	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	85.2.46	See item 7.2.25.
2.	85.2.47	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	85.2.48	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

PART	#	ENDNOTE
2.	85.2.49	Loyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan and Finco Junior Term Loan.
2.	86	The filer owns this General Partner entity.
2.	86.1	See lines 86.2.1 through 86.2.6 for the Fund holding on which this interest is based
2.	86.2.1	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	86.2.2	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P. and Sevetti Homes, LLC.
2.	86.2.3	Miscellaneous assets and expense items related to trading in mortgage backed securities.
2.	86.2.4	Miscellaneous liabilities and expense items related to trading in mortgage backed securities.
2.	86.2.6	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	87	The filer owns this General Partner entity.
2.	87.1	See lines 87.2.1 through 87.2.8 for the Fund holding on which this interest is based
2.	87.2.1	B 07/30/24, B 08/27/24, B 09/24/24, B 10/24/24 and B 01/07/25
2.	87.2.2	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through CSMA SFT Holdings II, LLC and Cerberus SFR Holdings Partners, L.P.
2.	87.2.3	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through CSMA SFT Holdings II, LLC and Cerberus SFR Holdings Partners, L.P. and Sevetti Homes, LLC.
2.	87.2.4	Miscellaneous assets and expense items related to trading in mortgage backed securities.
2.	87.2.6	Miscellaneous liabilities and expense items related to trading in mortgage backed securities.

PART	#	ENDNOTE
2.	87.2.8	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	88	The filer owns this General Partner entity.
2.	88.1	See lines 88.2.1 through 88.2.46 for the Fund holding on which this interest is based
2.	88.2.1	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	88.2.2	See item 7.2.13.
2.	88.2.3	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	88.2.4	Miscellaneous assets and expense items related to trading in mortgage back securities.
2.	88.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	88.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	88.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	88.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	88.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	88.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z
2.	88.2.11	See item 7.2.14.
2.	88.2.12	See item 7.2.15.
2.	88.2.13	Promontoria Shift Holdings 2 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and held German real estate assets, which have been divested, through numerous local SPVs). The majority position was held through Promontoria Europe Investments 63 LDC, Promontoria Holding Coop II LDC, Promontoria Holding Coop LDC, Promontoria Holding Coöperatie U.A., Cerberus Global Investments B.V. and Promontoria Shift Holdings 2 B.V.
2.	88.2.14	See item 7.2.18.
2.	88.2.15	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	88.2.16	See item 7.2.20.
2.	88.2.17	See item 7.2.19.
2.	88.2.18	See item 7.2.21.
2.	88.2.20	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	88.2.21	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	88.2.22	See item 7.2.25.

PART	#	ENDNOTE
2.	88.2.23	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	88.2.24	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	88.2.25	See item 7.2.29.
2.	88.2.26	Escrow rights with respect to the following: Vantage 3 EVI Reserve (see General Note #10). This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	88.2.27	Miscellaneous liabilities and expense items related to trading in mortgage back securities.
2.	88.2.28	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	88.2.29	See item 7.2.33.
2.	88.2.30	See item 7.2.34.
2.	88.2.31	See item 7.2.35.
2.	88.2.32	See item 7.2.36.
2.	88.2.33	See item 7.2.37.
2.	88.2.34	Promontoria (Oyster) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of mortgage-backed Irish NPLs). This position is held through Promontoria Europe Investments 130 LDC, Promontoria 22 Coöperatie U.A., Promontoria Holding 171 B.V. and Promontoria Holding 172 B.V. In addition, Promontoria Oyster Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	88.2.35	See item 7.2.38.
2.	88.2.36	See item 7.2.39.
2.	88.2.37	Lloyd's Nursing Homes UK Limited (Industry: Healthcare). This borrower has entered into the following loan agreements: Finco Senior Term Loan and Finco Junior Term Loan.

PART	#	ENDNOTE
2.	88.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	88.2.42	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	88.2.43	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	88.2.44	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	88.2.45	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	88.2.46	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	89	The filer owns this General Partner entity.
2.	89.1	See lines 89.2.1 through 89.2.74 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	89.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	89.2.2	See item 24.2.29 This position has been terminated.
2.	89.2.3	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	89.2.4	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 M2, SCRT 2017-3 M2, SCRT 2017-4 M, SCRT 2019-3 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2019-4 M, SCRT 2017-1 M2
2.	89.2.5	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33
2.	89.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	89.2.7	See item 2.2.120.
2.	89.2.8	Escrow rights with respect to the following: Hastings Fee Reserve, TPMF 2021-H1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	89.2.9	Alto Maipo SpA - 1st Lien Notes, Alto Maipo SpA - 2nd Lien Notes
2.	89.2.11	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).
2.	89.2.12	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (each, an Italian company). This position is held through Cerberus Arcade Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (the legal owner of Italian unsecured NPL portfolios).
2.	89.2.13	Promontoria Holding 275 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and indirectly holds a portfolio of unsecured Spanish NPL through Irish subsidiaries, Promontoria Ares Designated Activity Company and Promontoria La Barossa Designated Activity Company). This company is held through Promontoria Ares Lender L.P., Promontoria 68 Coöperatie U.A., Promontoria Holding 274 B.V.

PART	#	ENDNOTE
2.	89.2.14	Promontoria Big Ben Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds portfolio of shipping NPLs). This position is held through Promontoria Europe Investments 173 LDC, Promontoria 66 Coöperatie U.A, Promontoria Holding 270 B.V. and Promontoria Holding 271 B.V. In addition, Promontoria Big Ben Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.15	A.C.N. 603 303 126 Pty Ltd. (provider of equipment finance solutions to small and medium businesses in Australia). This equity position is held through Promontoria Blend Lender L.P., Promontoria 84 Coöperatie U.A., Promontoria Holding 303 B.V. and Promontoria Holding 304 B.V. This entity owns Garrison Lending Operations Pty Ltd and Angle Asset Finance TM Pty Ltd, and holds units in Australian Trusts loan securitization vehicles related to its business.
2.	89.2.16	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.àr.l. and Promontoria Lux Holding 221 S.àr.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.àr.l. and Promontoria Lux Holding 233 S.àr.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.àr.l. and Promontoria Lux Holding 231 S.àr.l. (minority interest).
2.	89.2.17	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This is an operating business that , among other functions, services non-performing loans for its clients. This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	89.2.18	Pendrick Capital Partners Holdings, LLC (Delaware company which, through its subsidiaries, purchases healthcare receivables from providers). This equity position is held through Prizm Holdings, Prizm NewCo, LLC, Prizm HoldcCo, LLC and Prizm AcquisitionCo, Inc. This entities subsidiaries are: Pendrick Capital Partners, LLC, Pendrick Capital Partners Asset Management, LLC, Pendrick Capital Partners II, LLC and Affiliate Asset Solutions, LLC
2.	89.2.19	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	89.2.20	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	89.2.21	Iberia Inversiones II Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds an unsecured Spanish NPL portfolio). This position is held through Promontoria Europe Investments 195 L.P., Promontoria 167 Coöperatie U.A., Promontoria Holding 438 B.V. and Promontoria Holding 439 B.V.
2.	89.2.22	See item 31.2.8.

PART	#	ENDNOTE
2.	89.2.23	Brazilian company engaged in purchasing and enforcing delinquent loans that owns up to 791 enforceable delinquent claims acquired from a Brazilian bank. This majority common equity interest is held through Promontoria Europe Investments 168 LDC, Promontoria 61 Coöperatie U.A., and Promontoria Holding 279 B.V.
2.	89.2.24	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	89.2.25	GSWMIN 0 04/30/26
2.	89.2.26	Senior Quotas issued by Brazil issuer engaged in purchasing and enforcing litigation claims, which owns up to 46 pending claims and enforceable judgments against the Brazilian government.
2.	89.2.27	Nexpe S.A., a Brazilian company offering real estate brokerage services that has issued various investment securities that are held through Promontoria Window Lender L.P., Promontoria 69 Coöperatie U.A. and Promontoria Holding 276 B.V.
2.	89.2.28	Nexpe S.A. (Industry: Brokerage Firm from Brazil). This borrower has entered into the following agreements: NEXP3 BZ Secured Dip Loan- Tranche 1, NEXP3 BZ Secured Dip Loan- Tranche 2, NEXP3 BZ Secured Dip Loan- Tranche 3, NEXP3 BZ Secured Dip Loan- Tranche 4, NEXP3 BZ Secured Dip Loan- Tranche 5, NEXP3 BZ Secured Dip Loan- Tranche 6, NEXP3 BZ Secured Dip Loan- Tranche 7
2.	89.2.29	See item 31.2.54.
2.	89.2.30	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.
2.	89.2.31	See item 31.2.56.
2.	89.2.32	See item 18.2.44
2.	89.2.33	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	89.2.34	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	89.2.35	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.36	Promontoria Holding 280 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 169 LLC, Promontoria 62 Coöperatie U.A. and Promontoria Holding 292 B.V. This entity owns PRMT Tagus, S.A. and PRMT Tagus Porto, S.A., each of which owns Portuguese real estate assets for the European Real Estate Business. In addition, Promontoria Tagus Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.37	See item 31.2.54.
2.	89.2.38	Promontoria Holding 302 B.V. (Dutch Company which holds securitization interests (majority) in Brazilian RE issuer that is engaged in commercial real estate activities in Brazil and owns real estate assets located in Brazil which include 12 office buildings (1.3 million square feet) in São Paulo and Rio de Janeiro, Brazil. This position is held through Promontoria Brazil Thunder L.P. and Promontoria 73 Coöperatie U.A. In addition, Promontoria Brazil Thunder Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.39	Promontoria Holding 236 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs for the European NPL Business).
2.	89.2.40	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	89.2.41	Promontoria Holding 210 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Aloe Lender L.P., Promontoria 35 Coöperatie U.A. and Promontoria Holding 209 B.V. This entity owns Promontoria Aloe, S.L.U. which owns REO assets for the European NPL Business, and Promontoria Aloe Designated Activity Company which owns a portfolio of mortgage-backed Spanish NPLs for the European NPL Business.
2.	89.2.42	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	89.2.43	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.44	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	89.2.45	See item 31.2.35.
2.	89.2.46	See item 31.2.36
2.	89.2.47	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	89.2.48	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	89.2.49	Promontoria (Acer) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a secured Irish NPL portfolio). This position is held through Promontoria Europe Investments 210 L.P., Promontoria 169 Coöperatie U.A., Promontoria Holding 442 B.V. and Promontoria Holding 443 B.V.

PART	#	ENDNOTE
2.	89.2.50	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.51	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and Special Purpose Vehicle which holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.52	Promontoria Holding 254 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns Spanish REOs through subsidiary Promontoria Omega, S.L. and a portfolio of Spanish mortgage-backed NPLs through subsidiaries Promontoria Omega Holdings Designated Activity Company and Promontoria Omega Designated Activity Company). This position is held through Promontoria Omega Lender L.P., Promontoria 60 Coöperatie U.A. and Promontoria Holding 253 B.V.
2.	89.2.53	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	89.2.54	See item 40.2.42.
2.	89.2.55	Promontoria Holding 441 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 222 L.P., Promontoria 168 Coöperatie U.A. and Promontoria Holding 440 B.V. This entity owns Promontoria Heracles Designated Activity Company (which owns Spanish unsecured NPL portfolio for the European NPL Business), Promontoria Cronos Designated Activity Company (which owns Spanish secured NPL portfolio for the European NPL Business) and Promontoria Atlas SL (which owns Spanish REO portfolio for the European NPL Business).
2.	89.2.56	Oniro SPV S.r.l. (an Italian company). This position is held through Cerberus Primo Investor, LP which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 221 LDC, Promontoria 117 Coöperatie U.A., and Promontoria Holding 382 B.V., via local Italian SPVs.

PART	#	ENDNOTE
2.	89.2.57	Promontoria (Redwood) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.58	Promontoria Scariff Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 163 LDC, Promontoria 56 Coöperatie U.A., Promontoria Holding 245 B.V. and Promontoria Holding 267 B.V. In addition, Promontoria Scariff Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.59	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure
2.	89.2.60	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.61	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	89.2.62	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	89.2.63	Los Grobo Agropecuaria SA (Industry: Consumer Staple Products - Food). This borrower has entered into the following loan agreement: Term Loan.
2.	89.2.64	Twin Star Holdings Ltd. (Project Logo) (Industry: Base Metals Mining Services). This borrower has entered into the following loan agreement: Facility A.

PART	#	ENDNOTE
2.	89.2.65	Nexpe, S.A. (Industry: Brokerage Firm from Brazil). This borrower has entered into the following loan agreements: NEXP3 BZ Loan – Tranche 1, NEXP3 BZ Loan – Tranche 2 and NEXP3 BZ Loan – Tranche 3.
2.	89.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: FHMS KW01 X3
2.	89.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R
2.	89.2.68	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	89.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: FREMF 2018-KL3L BLNZ
2.	89.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 X, TPMF 2021-H1 VFN
2.	89.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z, TPMF 2024-GR7X A1
2.	90	The filer owns this General Partner entity.
2.	90.1	See lines 90.2.1 through 90.2.4 for the Fund holding on which this interest is based
2.	90.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	90.2.3	See item 51.2.121.
2.	90.2.4	See item 51.2.122.
2.	91	The filer owns this General Partner entity.
2.	91.1	See lines 91.2.1 through 91.2.26 for the Fund holding on which this interest is based
2.	91.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.

PART	#	ENDNOTE
2.	91.2.3	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	91.2.4	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	91.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 M2
2.	91.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 A2, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2 and TPMT 2021-SJ2 B3
2.	91.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R and TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R and TPMF 2019-GR4A ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	91.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1 and TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	91.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X Z, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E and TPMF 2024-GR6X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	91.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 B3
2.	91.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-4 B2
2.	91.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 B1
2.	91.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 M2, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2 and TPMT 2021-SJ1 B3
2.	91.2.14	B 01/02/24, B 01/16/24, B 01/23/24, B 01/30/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/27/24, B 03/05/24, B 03/12/24, B 03/19/24, B 03/26/24, B 04/02/24, B 04/09/24, B 04/23/24, B 04/30/24, B 05/07/24, B 05/14/24, B 05/21/24, B 06/11/24, B 06/18/24, B 07/02/24, B 07/09/24, B 08/01/24, B 07/30/24 and B 08/06/24
2.	91.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 A1

PART	#	ENDNOTE
2.	91.2.16	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested
2.	91.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 D1
2.	91.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	91.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1 and TPMF 2019-A13A Z
2.	91.2.21	See item 7.2.33.
2.	91.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 B1, TPHT 2021-HE1 B2 and TPHT 2021-HE1 B3
2.	91.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 B1, TPMT 2019-MH1 B2 and TPMT 2019-MH1 B3
2.	91.2.24	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	91.2.25	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	91.2.26	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	92	The filer owns this General Partner entity.
2.	92.1	See lines 92.2.1 through 92.2.25 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	92.2.2	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment and Tranche 2 Commitment.
2.	92.2.3	Avicinatech Corp. (Manufacturer of Optical Interconnects). This private preferred unit investment is held through CCM Avtech Holdings LLC.
2.	92.2.4	Energy Transition Minerals Ltd (mineral exploration and development company - ASX:ETM). Public common stock investment.
2.	92.2.5	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).
2.	92.2.6	Vivace International Corporation (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Convertible Promissory Note.
2.	92.2.7	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	92.2.8	Security: CCM Denali Equity Holdings, LP - Warrant; Strike Price: No Strike Price ; Expiration Date: 6/21/2034 This is a warrant to purchase equity interests in the company named in the Description.
2.	92.2.9	Resonant Sciences LLC (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Cerberus Strix Debt Investor, L.P. – NOTE.
2.	92.2.10	Resonant Sciences LLC (aerospace research and development company). This private common unit investment is held through Cerberus Strix Aggregator, L.P. and Cerberus Strix Equity Investor, L.P.
2.	92.2.11	Ansa Biotechnologies, Inc. (Biotechnology Company). This position is held through CCM Ansa Investor, LLC.
2.	92.2.12	Federated Wireless, Inc. (software and technology company). Private Preferred stock investment held directly by Fund.
2.	92.2.13	Landmark Structures (tank and vessel design and manufacturing company). Common stock equity investment.
2.	92.2.14	Lightsync (optical quantum interconnect manufacturer). This private preferred investment is held through CCM LI Investor, LLC.

PART	#	ENDNOTE
2.	92.2.15	M1 Support Services, L.P. (aircraft maintenance and modification, flight training and operations support, and supply chain services). This private common equity investment is held through Sky Acquisition Holdings, LLC, Cerberus Sky Aggregator, L.P., Sky ParentCo, LLC (majority owner) and Sky Intermediate, LLC.
2.	92.2.16	Maybell Quantum Industries Inc. (design and production of advanced tools for quantum computing). This private preferred stock investment is held through CCM MB Investor LLC.
2.	92.2.17	ORAN Development Company LLC (open radio access network hardware and software developer). This private common equity investment is held through ORAN Aggregator LP, ORAN Holdings Company LLC, ORAN Intermediate Holdings Company LLC and ORAN Development Company LLC.
2.	92.2.18	Mina Petroleum SPC (fuel storage terminal located in Oman). This private common unit equity investment is held through Siren Aggregator, LLC, Siren Purchaser, LLC and Mina Group FZCO.
2.	92.2.19	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent, LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	92.2.20	Crestlink Pty Ltd. (logistics asset of coast of Northwest Australia including airstrip, terminal and hangars). This private common unit equity investment is held through Cerberus Australia Strategic Investments LLC.
2.	92.2.21	Torngat Metals Ltd (Canadian rare earths specialty chemicals business). This Series A convertible preferred stock is held through Promontoria Europe Investments 235 LLC and Promontoria 107 Coöperatie U.A and Promontoria Holding 434 B.V.
2.	92.2.22	Lyncean Technologies, Inc. (x-ray equipment technology manufacturing company). This private common share equity position is held through Lyra Acquisition Holdings, LLC.
2.	92.2.24	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	93	The filer owns this General Partner entity.
2.	93.1	See lines 93.2.1 through 93.2.20 for the Fund holding on which this interest is based
2.	93.2.2	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment and Tranche 2 Commitment.
2.	93.2.3	Energy Transition Minerals Ltd (mineral exploration and development company - ASX:ETM). Public common stock investment.

PART	#	ENDNOTE
2.	93.2.4	Vivace International Corporation (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Convertible Promissory Note.
2.	93.2.5	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator and LP and CCM Denali Equity Holdings, LP.
2.	93.2.6	Security: CCM Denali Equity Holdings, LP – Warrant ; Strike Price: No Strike Price ; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	93.2.7	Resonant Sciences LLC (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Cerberus Strix Debt Investor, L.P. - NOTE.
2.	93.2.8	Resonant Sciences LLC (aerospace research and development company). This private common unit investment is held through Cerberus Strix Aggregator, L.P. and Cerberus Strix Equity Investor, L.P.
2.	93.2.9	Ansa Biotechnologies, Inc. (Biotechnology Company). This position is held through CCM Ansa Investor, LLC.
2.	93.2.10	Landmark Structures (tank and vessel design and manufacturing company). Common stock equity investment.
2.	93.2.11	Lightsync (optical quantum interconnect manufacturer). This private preferred investment is held through CCM LI Investor, LLC.
2.	93.2.12	M1 Support Services, L.P. (aircraft maintenance and modification, flight training and operations support, and supply chain services). This private common equity investment is held through Sky Acquisition Holdings, LLC, Cerberus Sky Aggregator, L.P., Sky ParentCo, LLC (majority owner) and Sky Intermediate, LLC.
2.	93.2.13	Maybell Quantum Industries Inc. (design and production of advanced tools for quantum computing). This private preferred stock investment is held through CCM MB Investor LLC.
2.	93.2.14	ORAN Development Company LLC (open radio access network hardware and software developer). This private common equity investment is held through ORAN Aggregator LP, ORAN Holdings Company LLC, ORAN Intermediate Holdings Company LLC and ORAN Development Company LLC.
2.	93.2.15	Mina Petroleum SPC (fuel storage terminal located in Oman). This private common unit equity investment is held through Siren Aggregator, LLC, Siren Purchaser, LLC and Mina Group FZCO.
2.	93.2.16	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent, LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	93.2.17	Crestlink Pty Ltd. (logistics asset of coast of Northwest Australia including airstrip, terminal and hangars). This private common unit equity investment is held through Cerberus Australia Strategic Investments LLC.

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2.	93.2.18	Lyncean Technologies, Inc. (x-ray equipment technology manufacturing company). This private common share equity position is held through Lyra Acquisition Holdings, LLC.
2.	93.2.20	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	94	The filer owns this Managing Member entity
2.	94.2	See lines 94.3.1 through 94.3.135 for the Fund holding on which this interest is based
2.	94.3.1	Appvion, LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Term Loan and First Amendment Term Loan.
2.	94.3.2	By Light Professional IT Services LLC (Industry: Sovereign and Public Finance / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Revolver, Sixth Additional Term Loan and Existing Term Loans.
2.	94.3.3	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	94.3.4	Calcium Holdings, Inc. (Industry: Materials / Fertilizers & Agricultural Chemicals). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	94.3.5	Diagnostic Services Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Delayed Draw Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Revolver and Term Loan.
2.	94.3.6	Digital River, Inc. (Industry: High Tech Industries / IT Consulting and Other Services). This borrower has entered into the following loan agreements: Revolver B and Term Loan.
2.	94.3.7	Dura-Supreme, LLC (Industry: Consumer Discretionary / Home Furnishings). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	94.3.8	Eagle Family Foods Group LLC (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	94.3.9	Bid Deposits/Good Faith Deposits are held for each of the following investments: FedData Holdings LLC – GFD.

PART	#	ENDNOTE
2.	94.3.10	Gene by Gene Ltd. (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.11	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Revolver and Initial Term Loan.
2.	94.3.12	Integrated Advantage Group (Industry: Energy: Oil and Gas / Commodity Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.13	LenderLive Services LLC (Industry: Banking Finance, Insurance and Real Estate). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan A, Term Loan, Second Amendment Term Loan, Opco Revolver, Holdco Term Loan B, Opco Term Loan and Holdco Term Loan A.
2.	94.3.14	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.15	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.16	ResultsCX Holding Company LLC (f/k/a Morganite Company LLC) (Industry: Telecommunications / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	94.3.17	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.18	SEI Group, LLC (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Revolver, Third Additional Term Loan and Existing Term Loans.
2.	94.3.19	Select Interior Concepts, Inc. (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Additional Term Loan, Revolver and Term Loan.
2.	94.3.20	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Revolver, Additional Term Loan and Existing Term Loans.
2.	94.3.21	SONIFI Solutions, Inc. (Industry: Cable & Satellite). This borrower has entered into the following loan agreements: Revolver and 1st Tier Term Loan.
2.	94.3.22	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.23	Strada Services, LLC (Industry: Services: Consumer / Commercial Printing). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.

PART	#	ENDNOTE
2.	94.3.24	Support Services Group, Inc. (Industry: Services: Business / Data Processing & Outsourced Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Initial Term Loan.
2.	94.3.25	B 01/16/24, B 02/13/24, B 03/12/24, B 04/09/24, B 05/07/24, B 06/04/24, B 07/02/24, B 07/30/24, B 08/27/24, B 09/24/24, B 1/07/25
2.	94.3.26	A&V Holdings Midco, LLC (AVI) (Industry: Software and Tech Services). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.27	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Existing Term Loans.
2.	94.3.28	Dealer Tire, LLC (Industry: Automotive / Distributors). This borrower has entered into the following loan agreement: Term B2.
2.	94.3.29	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: First Amendment Incremental Loan and Initial Term Loan.
2.	94.3.30	GSC Technologies Holdings Inc. (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Term Loan B and Term Loan A.
2.	94.3.31	Inteva Products, LLC (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Term Loan – 2017, First Amendment Term Loan and Sixth Amendment Term B Loan.
2.	94.3.32	IntouchCX Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	94.3.33	Intrado Inc (Industry: Telecommunications / Internet Services & Infrastructure). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.34	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	94.3.35	Monotype Imaging Holdings Inc. (Industry: High Tech Industries / Application Software). This borrower has entered into the following loan agreement: 2021 Repricing Term Loan.
2.	94.3.36	NutriSystem (KNS Acquisition Corp) (Industry: Beverage, Food & Tobacco / Broadline Retail). This borrower has entered into the following loan agreements: Term Loan – CBF, Tranche B Term Loan – CBF and Tranche A Term Loan – CBF.

PART	#	ENDNOTE
2.	94.3.37	Priority Holdings, LLC (Industry: High Tech Industries / Consumer Finance). This borrower has entered into the following loan agreements: Term Loan and 2024 Term Loan.
2.	94.3.38	Propulsion Acquisition, LLC (Industry: Commercial Support Services). This borrower has entered into the following loan agreement: Initial Term Loan 2020.
2.	94.3.39	Sizmek Technologies Inc (Industry: Media: Advertising, Printing and Republishing). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.40	SLogic Holding Corp (ShelterLogic Group) (Industry: Consumer Goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan A, Revolver and Term Loan B.
2.	94.3.41	Southern Siding Co (Industry: Industrials / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.42	Sportech, Inc. (Industry: Automotive/Auto Parts). This borrower has entered into the following loan agreements: Term Loan and Additional Term Loan.
2.	94.3.43	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.44	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan and Additional Term Loan.
2.	94.3.45	Tribune Publishing Company (Industry: Media: Broadcasting & Subscription / Publishing). This borrower has entered into the following loan agreements: Term Loan and Additional Term Loan.
2.	94.3.46	Vander-Bend Manufacturing Inc (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan, Third Additional Term Loan and Fourth Additional Term Loan.
2.	94.3.47	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.48	American Achievement Corporation (Industry: Consumer Goods: Durable Apparel, Accessories). This borrower has entered into the following loan agreements: Revolver, Term B and 1st Lien Term Loan.
2.	94.3.49	Aston Acquisition Corporation (Industry: Banking, Finance, Insurance & Real Estate). This borrower has entered into the following loan agreements: Revolver, Initial Term Loan B, Delayed Draw Term Loan, Initial Term Loan A and Additional Term Loan.
2.	94.3.50	Astro Intermediate II, LLC (Industry: Metals & Mining / Aluminum). This borrower has entered into the following loan agreements: Revolver and Term Loan.

PART	#	ENDNOTE
2.	94.3.51	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.52	Cast-Crete Holdings, LLC (Industry: Construction & Building / Construction Materials). This borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.
2.	94.3.53	Coverall (Industry: Services: Business / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, and Initial Term Loan.
2.	94.3.54	Extreme Reach Inc (Industry: Media: Broadcasting and Subscription / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.55	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver – New and Initial Term Loan – New.
2.	94.3.57	Isola USA Corp. (Industry: Services: Business / Semiconductor Equipment). This borrower has entered into the following agreements: Revolver and Second Lien Term Loan.
2.	94.3.58	Jackson Paper Manufacturing Company (Industry: Forest Products & Paper / Paper Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.59	Siffron Buyer, LLC (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.60	Southern Graphics Inc. (Industry: Media: Advertising, Printing & Publishing / Commercial Printing). This borrower has entered into the following loan agreements: Revolver – New, Term A Loan and Term B Loan.
2.	94.3.61	Yosemite Intermediate I, Inc. (Industry: Consumer goods: Durable / Building Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.62	Morphe, LLC (consumer cosmetics). This private common unit investment is held through FB Aggregator Holdings, LLC and Beauty Brands Acquisition LLC.
2.	94.3.63	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Revolver, Opco Exit Term Loan Tranche A and Converted Term Loan.
2.	94.3.64	MediaNews Group Inc. (Industry: Media: Advertising, Printing and Publishing). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan, Second Additional Term Loan, Third Additional Term Loan, Fourth Additional Term Loan, Fifth Additional Term Loan and Sixth Additional Term Loan.

PART	#	ENDNOTE
2.	94.3.65	Alco Manufacturing Corporation LLC (Industry: Capital Equipment / Diversified Metals and Mining). This borrower has entered into the following loan agreements: Revolver, Term Loan, February 2022 Term Loan and April 2022 Term Loan.
2.	94.3.66	Artesian Spas Inc (Industry: Consumer goods: Durable / Leisure Products). This borrower has entered into the following loan agreements: Revolver, Term Loan and First Amendment Term Loan.
2.	94.3.67	Big Sky ReadyWise Acquisition Corporation (Industry: Beverage, Food & Tobacco / Packaged Foods & Meats). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.68	BLST Operating Company (Bluestem) (Industry: Wholesale / Broadline Retail). This borrower has entered into the following loan agreements: Revolver 2 – PA, Revolver A and Term Loan.
2.	94.3.69	Bright International, LLC (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.70	BWT LLC (Bluewater) (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver, Canadian Term Loan and Existing Term Loan A.
2.	94.3.71	Cascade Environmental, LLC (Industry: Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.72	Earthlink (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.73	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.74	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.75	Environmental Infrastructure Solutions (Environmental Industries / Environmental & Facilities Services). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	94.3.76	EverZinc Corporation (FKA US Zinc) (Industry: Chemicals, Plastics & Rubber / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.77	FR Arsenal Holdings II Corp. (manufacturing industry).
2.	94.3.78	Halfmoon Buyer, Inc. (Industry: Automotive / Auto Parts & Equipment). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan, Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	94.3.79	HealthPro Holdings Inc. (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	94.3.80	Innovairre Holding Company LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, Additional Delayed Draw Term Loan, Revolver B, Term Loan and Additional Term Loan.
2.	94.3.81	Instant Web LLC (Industry: Media: Advertising, Printing & Publishing / Advertising). This borrower has entered into the following loan agreements: Revolver, Agent Advance, Delayed Draw Term Loan, Term Loan and First Out Term Loan.
2.	94.3.82	INW Manufacturing, LLC (Industry: Beverage, Food & Tobacco / Personal Products). This borrower has entered into the following loan agreements: Delayed Draw Term Loan and Term Loan.
2.	94.3.83	Jack Cooper Investments, Inc. (Jack Cooper) (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Delayed Draw Term Loan One, Delayed Draw Term Loan Six, Term Loan and New Money Term Loan.
2.	94.3.84	Jaguar Parent, Inc. (Industry: Services: Business / IT Consulting & Other Services). This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver and Term Loan.
2.	94.3.85	Mattress Warehouse (Industry: Mattress Warehouse Retail / Home furnishing Retail). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.86	Modere (Industry: Consumer goods: Non-durable / Personal Products). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	94.3.87	Morphe, LLC (Industry: Consumer goods: Non-durable / Broadline Retail). This borrower has entered into the following loan agreements: Revolver, Opco Exit Term Loan Tranche B, Parent Term Loan Tranche A and Opco Exit Term Loan Tranche A.
2.	94.3.88	Noble Ultimate Holding, LLC (Noble You Group Holding, LLC) (Industry: Capital Equipment / Electrical Components). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.89	Pace Industries, LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – PA and Opco Term Loan.
2.	94.3.90	Pond Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Initial Term Loan.
2.	94.3.91	Rapid Displays (Industry: Media: Advertising, Printing & Publishing / Office Services & Supplies). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.

PART	#	ENDNOTE
2.	94.3.92	Screening Acquisition, LLC (InformData) (Industry: High Tech Industries / Human Resource & Employment Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.93	SLogic Holding Corp. (outdoor shade, shelter, carport and tent manufacturer). This private common stock investment is held through ShelterLogic Group Holdings, Inc. and ShelterLogic Group, Inc.
2.	94.3.94	SMTC Corporation (Industry: High Tech Industries / Electrical Components & Equipment). This borrower has entered into the following loan agreements: Revolver, Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	94.3.95	Southern Graphics Inc. (packaging and marketing production company). This private common stock investment is held through Southern Graphics Holdings LLC.
2.	94.3.96	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Revolver – 2 and Term Loan – 2.
2.	94.3.97	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.98	Travel Nurse Across America (TNAA) (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Revolver, Term Loan and Additional Term Loan.
2.	94.3.99	Truecore Behavioral Solutions, LLC (Industry: Sovereign & Public Finance/Diversified Support Services). This borrower has entered into the following loan agreements: Revolver, Agent Advance – 3 and Term Loan.
2.	94.3.100	Vacation Rental Pros Property Management, LLC (Industry: Hotel, Gaming & Leisure / Hotels, Resorts & Cruise Lines). This borrower has entered into the following loan agreements: Revolver, Delayed Draw Term Loan and Term Loan.
2.	94.3.101	Valor Acquisition Merger Sub Inc (Industry: Chemicals, Plastics & Rubber / Specialty Chemicals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.102	Woodstock Sterile Solutions (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	94.3.103	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	94.3.104	Associated Materials (Industry: Construction & Building / Building Products). This borrower has entered into the following loan agreement: Term Loan.

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2.	94.3.105	Backyard Leisure Intermediate Holdings, LLC (Industry: Consumer Goods: Durable / Leisure Products). This borrower has entered into the following loan agreement: Existing Term Loan.
2.	94.3.106	CareerBuilder, LLC (Industry: Services: Business / Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	94.3.107	CB Pols US Holdings, Inc. (Polyconcept) (Industry: Consumer goods: Durable / Office Services & Supplies). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.108	Centr, LLC (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.109	Century Distribution Systems (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan and Second Additional Term Loan.
2.	94.3.110	McKissock Investment Holdings, LLC (Industry: Services: Consumer / Education Services). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.111	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	94.3.112	Emerald EMS (Industry: High Tech Industries / Electronic Manufacturing Services). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.113	Exadel, Inc. (Industry: High Tech Industries / Application Software). This borrower has entered into the following loan agreements: Initial Term Loan and Additional Term Loan.
2.	94.3.114	FR Arsenal Holdings II Corp. (Industry: Energy: Oil and Gas / Oil and Gas Equipment & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.115	Happ Acquisition, Inc. (Industry: Hotel, Gaming & Leisure / Leisure Products). This borrower has entered into the following loan agreements: Term Loan B1, Term Loan B2 and Term Loan B3.
2.	94.3.116	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan – CBF.
2.	94.3.117	Imperative Worldwide, LLC (fka Magnate) (Industry: Transportation: Cargo / Air Freight & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.118	Ironform Holding, LLC (Industry: Capital Equipment / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Term Loan.

PART	#	ENDNOTE
2.	94.3.119	Legacy Supply Chain Holdings, Inc. (Industry: Transportation: Cargo / Air Freight and Logistics). This borrower has entered into the following loan agreement: Term Loan B-2.
2.	94.3.120	Optiv Inc. (Industry: Aerospace & Defense / IT Consulting & Other Services). This borrower has entered into the following loan agreement: Initial Term Loan (2023).
2.	94.3.121	Pioneer Metal Finishing (Industry: Wholesale / Diversified Metals & Mining). This borrower has entered into the following loan agreement: Incremental Term Loan.
2.	94.3.122	Quality Metalcraft, Inc. (Industry: Capital Equipment / Auto Parts & Equipment). This borrower has entered into the following loan agreement: Term Loan B.
2.	94.3.123	School Specialty, LLC (Industry: Retail / Education Services). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.124	SSW Intermediary LLC (Industry: Construction & Building / Electrical Components & Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.125	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	94.3.126	System Pavers Holdings, Inc. (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	94.3.127	Therm-o-Disc (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B – CBF.
2.	94.3.128	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreements: Term A Loan and First Amendment Term A.
2.	94.3.129	TTSI Logistics LLC (Industry: Transportation: Cargo / Trucking). This borrower has entered into the following loan agreements: Term Loan, Additional Term Loan and Third Amendment Term Loan.
2.	94.3.130	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreement: Replacement Revolving Loan.
2.	94.3.131	Escrow rights with respect to the following: American Teleconferencing Escrow
2.	94.3.133	School Specialty, LLC (educational products and services). This is a private preferred stock investment.
2.	95	The filer owns this General Partner entity.
2.	95.1	See lines 95.2.1 through 95.2.35 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	95.2.2	American Teleconferencing Services Ltd (Industry: Telecommunications / Integrated Telecommunication Services). This borrower has entered into the following loan agreement: Replacement Revolving Loan.
2.	95.2.3	Astro Intermediate II, LLC (Industry: Metals & Mining/Aluminum). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	95.2.4	BridgeTower OpCo, LLC (Industry: Media: Advertising, Printing & Publishing / Research & Consulting Services). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	95.2.5	Cadence Intermediate II LLC (Industry: Automotive / Oil & Gas Storage & Transportation). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	95.2.6	Calcium Holdings, Inc. (Industry: Materials/ Fertilizers & Agricultural Chemicals) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Revolver, and Initial Term Loan.
2.	95.2.7	CareerBuilder, LLC (Industry: Services: Business/Human Resources and Employment). This borrower has entered into the following loan agreement: Term B-3 Loan.
2.	95.2.10	Cotton Holdings, Inc. (Industry: Wholesale / Environmental & Facilities Services). This borrower has entered into the following loan agreement: Existing Term Loans.
2.	95.2.11	Edsco (Attala Steel) (Industry: Capital Equipment / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	95.2.12	Electronics for Imaging (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	95.2.13	Encompass Digital Media Inc (Industry: Media: Broadcasting and Subscription). This borrower has entered into the following loan agreements: Revolver and Term Loan. The Filer divested his interest in this position in March 2019.
2.	95.2.14	Bid Deposits/Good Faith Deposits are held for the following investment: FedData Holdings LLC – GFD.
2.	95.2.15	Foundation Consumer Brands (Industry: Healthcare and Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Initial Term Loan – New and Revolver – New.
2.	95.2.16	FR Arsenal Holdings II Corp. (manufacturing industry).
2.	95.2.17	FR Arsenal Holdings II Corp. (Industry: Energy: Oil and Gas/Oil and Gas Equipment & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	95.2.18	Gerson Lehrman Group, Inc. (Industry: Services: Business / Research & Consulting Services). This borrower has entered into the following loan agreements: First Amendment Incremental Term Loan and Initial Term Loan.

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2.	95.2.19	GS HVAM Intermediate, LLC (Gold Star) (Industry: Wholesale / Food Distributors). This borrower has entered into the following loan agreements: Initial Term Loan and Revolver.
2.	95.2.20	IntouchCX Inc. (Industry: IT Services) This borrower has entered into the following loan agreement: Initial Term Loan.
2.	95.2.21	Noramco, Inc. (Industry: Healthcare and Pharmaceuticals). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	95.2.22	Paramedics Logistics Operating Company, LLC (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: Term Loan and Revolver.
2.	95.2.23	PMC Consolidated Holdings LLC (Industry: Banking, Finance, Insurance & Real Estate / Insurance Brokers). This borrower has entered into the following loan agreements: Converted Term Loan and Revolver.
2.	95.2.24	Secur-Serv Inc (fka Scantron) (Industry: Services: Business / Application Software). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	95.2.25	Shrieve Chemical Company, LLC (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: Additional TERM LOAN, Existing Term Loans, and Revolver.
2.	95.2.26	Sportech, Inc. (Industry: Consumer Discretionary/ Automotive Parts & Equipment) This borrower has entered into the following loan agreement: Term Loan.
2.	95.2.27	Stam REI S.C.A. (Industry: commercial real estate owner and manager in France and Benelux, which is part of the Cerberus group's European Real Estate Business). This entity is held through Stam Participations S.a.r.l. and Stam RE S.a.r.l.
2.	95.2.28	Stanadyne LLC (Industry: Automotive / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan – 2 and Revolver – 2.
2.	95.2.29	Steel Craft Corp. of Hartford, Inc. (Industry: Metals & Mining / Diversified Metals & Mining). This borrower has entered into the following loan agreements: Revolver and Term Loan.
2.	95.2.30	The Segerdahl Corp. (Industry: Media: Diversified and Production/Advertising). This borrower has entered into the following loan agreement: Term Loan.
2.	95.2.31	Top Shelf Midco, LLC (fka Edsal) (Industry: Wholesale / Office Services & Supplies). This borrower has entered into the following loan agreements: Term Loan and Additional TERM LOAN.
2.	95.2.32	Transom Symphony Opco LLC (Industry: Consumer Goods: Durable/Personal Products). This borrower has entered into the following loan agreements: Term Loan and Revolver.

PART	#	ENDNOTE
2.	95.2.33	Trio US Holdco Inc. (Industry: Capital Equipment / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term A Loan.
2.	95.2.34	Vander-Bend Manufacturing Inc (Industry: Capital Equipment/Diversified Metals & Mining). This borrower has entered into the following loan agreements: Term Loan and Third Additional Term Loan.
2.	95.2.35	Virtium Holdco LLC (Industry: High Tech Industries / Technology Hardware, Storage & Peripherals). This borrower has entered into the following loan agreement: Term Loan.
2.	96	The filer owns this General Partner entity.
2.	96.1	See lines 96.2.1 through 96.2.132 for the Fund holding on which this interest is based
2.	96.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	96.2.5	This position in common equity securities of Velo Bank is held through Promontoria Europe Investments 191 L.P., Promontoria 158 Coöperatie U.A. and (with 2 minority investors) Promontoria Holding 418 B.V.
2.	96.2.6	KAISAG 10 1/2 09/07/22, KAISAG 11 1/2 01/30/23, KAISAG 11 1/4 04/16/25, KAISAG 11.65 06/01/26, KAISAG 11.7 11/11/25, KAISAG 11.95 10/22/22, KAISAG 11.95 11/12/23, KAISAG 8 1/2 06/30/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 9 3/8 06/30/24, KAISAG 9.95 07/23/25
2.	96.2.7	26-28 Cottage, LLC (Secured by commercial RE building at 26 and 28 Cottage Street, Jersey City, NJ) This borrower has entered into the following loan agreements: Delayed Draw Term Loan
2.	96.2.8	450 Eleventh Ave. (Mezzanine loan secured by by the ownership interests in the property owner that owns a 379-key, full-service Marriott Tribute luxury hotel under construction in the Hudson Yards neighborhood at 450 Eleventh Ave.) This borrower has entered into the following loan agreements: Delayed Draw Term Loan
2.	96.2.9	Prime Data Centers (Secured by (i) land and power improvements for data center use located at 11753 W Lower Buckeye Rd in Tolleson, AZ, and (ii) land in Lockhart, TX). This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	96.2.10	Escrow rights with respect to the following: JPMMT 23-HE2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.11	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	96.2.12	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.13	Escrow rights with respect to the following: TPMFT 2022-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.14	Escrow rights with respect to the following: TPMFT 2022-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.15	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.16	Escrow rights with respect to the following: TPMFT 2023-OM2 REPO RESERVE, TPMFT 2023-OM2 X REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.17	Escrow rights with respect to the following: TPMFT 2023-OM3 A REPO RESERVE, TPMFT 2023-OM3 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.18	Escrow rights with respect to the following: TPMFT 2023-OM4 A REPO RESERVE, TPMFT 2023-OM4 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.19	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.20	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.21	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.22	Escrow rights with respect to the following: TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.23	Escrow rights with respect to the following: TPMFT 2023-PM8 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	96.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X

PART	#	ENDNOTE
2.	96.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 AIOS, JPMMT 2023-HE2 X
2.	96.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-2 X, MCMLT 2017-2 XS, MCMLT 2017-3 X, MCMLT 2017-3 XS
2.	96.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS
2.	96.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 XS
2.	96.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX, TPHT 2023-1 X, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 XS3
2.	96.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 X, TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 XS2
2.	96.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2,
2.	96.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2AX, TPMT 2023-CES1 M2CX, TPMT 2023-CES1 X, TPMT 2023-CES1 XS1, TPMT 2023-CES1 XS3
2.	96.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2FX, TPMT 2023-CES2 X, TPMT 2023-CES2 XS1
2.	96.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2
2.	96.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2
2.	96.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	96.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X, TPMT 2024-4 XS2
2.	96.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X, TPMT 2024-5 XS2
2.	96.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 X, TPMT 2024-CES1 XS2

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2.	96.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2023-SFR1 F
2.	96.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: BIG 2022-BIG C, BIG 2022-BIG D
2.	96.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 B1, BMIR 2022-2 M2
2.	96.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-MMP D, BX 2019-MMP E, BX 2021-ACNT E, BX 2021-LBA GJV, BX 2021-VOLT F, BX 2022-GPA C, BX 2022-GPA D, BX 2022-MVRK E, BX 2022-PSB C, BX 2022-PSB D
2.	96.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-XL E, BX 2019-XL F, BX 2019-XL G
2.	96.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: BXSC 2022-WSS F
2.	96.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: CALI 2024-SUN D
2.	96.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R02 2B2, CAS 2022-R04 1B2, CAS 2023-R05 1B2, CAS 2023-R06 1B2
2.	96.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5
2.	96.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: COLD 2020-ICE5 F
2.	96.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2021-BHAR C
2.	96.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: EMIR 2023-1 B1, EMIR 2023-1 M2
2.	96.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: EURO 36A F
2.	96.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	96.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2018-LUAX D, GSMS 2022-AGSS C, GSMS 2022-AGSS D, GSMS 2022-ECI C, GSMS 2022-ECI D, GSMS 2023-FUN A
2.	96.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2019-WOLF C, GWT 2019-WOLF E, GWT 2024-WLF2 E

PART	#	ENDNOTE
2.	96.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: HIT 2022-HI32 D, HIT 2022-HI32 E, HIT 2022-HI32 F, HIT 2022-HI32 G
2.	96.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 A1, JPMMT 2023-HE2 B1, JPMMT 2023-HE2 B2, JPMMT 2023-HE2 B3, JPMMT 2023-HE2 B4, JPMMT 2023-HE2 M1, JPMMT 2023-HE2 M2, JPMMT 2023-HE2 M3
2.	96.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: LMLO 2023-1A B, LMLO 2023-1A C, LMLO 2023-1A D
2.	96.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-2 B4, MCMLT 2017-2 B5, MCMLT 2017-3 B4, MCMLT 2017-3 B5
2.	96.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1 E2, PATH 2022-1 F, PATH 2022-1 G
2.	96.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 A1A, RCKT 2023-CES1 A1B, RCKT 2023-CES1 A2, RCKT 2023-CES1 B1, RCKT 2023-CES1 B2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2
2.	96.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 A1A, RCKT 2023-CES2 A1B, RCKT 2023-CES2 A2, RCKT 2023-CES2 B1, RCKT 2023-CES2 B2, RCKT 2023-CES2 B3, RCKT 2023-CES2 M1, RCKT 2023-CES2 M2
2.	96.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2022-1 M2, RMIR 2023-1 B1, RMIR 2023-1 M2
2.	96.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2023-1 BXS, SCRT 2023-1 M
2.	96.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA6 B2, STACR 2021-DNA7 B2, STACR 2021-HQA3 B2, STACR 2021-HQA4 B2, STACR 2022-DNA1 B2, STACR 2022-DNA2 B2, STACR 2022-HQA1 B2, STACR 2023-DNA1 B1
2.	96.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2022-DNA5 B2
2.	96.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: THLOG 2024-1X E
2.	96.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TOWN 2022-STAY C, TOWN 2022-STAY D

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2.	96.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1A, TPHT 2023-1 A2, TPHT 2023-1 B1, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 B4, TPHT 2023-1 B5, TPHT 2023-1 M1, TPHT 2023-1 M1B, TPHT 2023-1 M2, TPHT 2023-1 M2B, TPHT 2023-1 XA, TPHT 2023-1 XA2
2.	96.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 A1, TPMT 2022-4 A2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 B5, TPMT 2022-4 M1, TPMT 2022-4 M2
2.	96.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 XA
2.	96.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 A1A, TPMT 2023-CES1 A2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B5, TPMT 2023-CES1 M1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 M2C, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2
2.	96.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 A1A, TPMT 2023-CES2 A1B, TPMT 2023-CES2 A2, TPMT 2023-CES2 B1, TPMT 2023-CES2 B2, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 M1, TPMT 2023-CES2 M2, TPMT 2023-CES2 M2F
2.	96.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 A1, TPMT 2024-1 A2, TPMT 2024-1 B1, TPMT 2024-1 B2, TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 M1, TPMT 2024-1 M2
2.	96.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 A1A, TPMT 2024-2 A1B, TPMT 2024-2 A2, TPMT 2024-2 B1, TPMT 2024-2 M1, TPMT 2024-2 M2
2.	96.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 B1, TPMT 2024-3 B2, TPMT 2024-3 B3, TPMT 2024-3 B4
2.	96.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 A1A, TPMT 2024-4 A1B, TPMT 2024-4 A2, TPMT 2024-4 B1, TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 M1
2.	96.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 A1A, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 B1, TPMT 2024-5 B5, TPMT 2024-5 M1, TPMT 2024-5 M2

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2.	96.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 A1A, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, TPMT 2024-CES1 B1, TPMT 2024-CES1 B2, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2
2.	96.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: UKLOG 2024-1X D, UKLOG 2024-1X E, UKLOG 2024-2A D, UKLOG 2024-2A E
2.	96.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: WMRK 2022-WMRK A
2.	96.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	96.2.84	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.85	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
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2.	96.2.88	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.89	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.90	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.91	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.92	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.93	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.94	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

PART	#	ENDNOTE
2.	96.2.95	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.96	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.97	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.98	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	96.2.99	Promontoria Holding 420 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity is held through Promontoria Europe Investments 200 L.P., Promontoria 159 Coöperatie U.A. and Promontoria Holding 419 B.V. This entity owns Promontoria Backgammon Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business, and Promontoria Checkers S.A.U., which owns Spanish REOs for the European NPL Business.
2.	96.2.100	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	96.2.101	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A., Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	96.2.102	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	96.2.103	Promontoria (Acer) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a secured Irish NPL portfolio). This position is held through Promontoria Europe Investments 210 L.P., Promontoria 169 Coöperatie U.A., Promontoria Holding 442 B.V. and Promontoria Holding 443 B.V.

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2.	96.2.104	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	96.2.105	See item 40.2.42.
2.	96.2.106	Promontoria Holding 441 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 222 L.P, Promontoria 168 Coöperatie U.A. and Promontoria Holding 440 B.V. This entity owns Promontoria Heracles Designated Activity Company (which owns Spanish unsecured NPL portfolio for the European NPL Business), Promontoria Cronos Designated Activity Company (which owns Spanish secured NPL portfolio for the European NPL Business) and Promontoria Atlas SL (which owns Spanish REO portfolio for the European NPL Business).
2.	96.2.107	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	96.2.108	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	96.2.109	See item 1.2.43.
2.	96.2.110	An equity investment in commercial RE located at 2555 Midway Boulevard, Broomfield, CO is held through CRE 2555 Midway Member, LLC, CRE-SKB 2555 Midway JV, LLC (Joint Venture Vehicle) and CRE-SKB 2555 Midway Owner, LLC.
2.	96.2.111	An equity investment in commercial RE located at 360 Independence Ave, Mechanicsburg, PA is held through CRE 360 Independence Member, LP, CRE-LSG 360 Independence JV, LP (Joint Venture Vehicle), CRE-LSG 360 Independence REIT, LLC and CRE-LSG 360 Independence Owner, LLC.
2.	96.2.112	An equity investment in commercial RE located at 2022 N. 31 Avenue, Pheonix, AZ 85027 is held through CRE Crosspoint Member, LLC, CRE-WPL Crosspoint JV, LLC (majority owner), CRE-WPL Crosspoint Holding, LLC and CRE-WPL Crosspoint Owner, LLC.

PART	#	ENDNOTE
2.	96.2.113	An equity investment in a RE development lot located in Santa Clara, CA held through CRE Freedom Circle Member, LLC and CRE-GS Freedom Circle JV, LLC.
2.	96.2.114	An equity investment in a manufactured housing RE development platform located in Dallas, TX held through CRE MHC Member, LLC and CRE-MPC MHC JV, LLC (majority owner).
2.	96.2.115	An equity investment in industrial zoned RE located in Boise, ID held through CRE Sky Ranch Member, LLC and CRE-WPL Sky Ranch JV, LLC .
2.	96.2.116	An equity investment in senior housing community RE property located in Houston, TX held through CRE The Heights Member, LLC and CRE-HCW The Heights JV, LLC (majority owner).
2.	96.2.117	Brazilian Fundo de Investimento em Participações, which owns Brazilian real estate assets through its subsidiaries Promontoria Imóveis 1 S.A., Promontoria Imóveis 4 S.A. and Promontoria Imóveis 5 S.A. The Fund's position is held through Promontoria Brazil Bread 1 L.P., Promontoria 72 Coöperatie U.A. and Promontoria 288 B.V., Promontoria Brazil Bread 2 L.P., Promontoria 85 Coöperatie U.A. and Promontoria 306 B.V., Promontoria Brazil Bread 3 L.P., Promontoria 89 Coöperatie U.A. and Promontoria 314 B.V.
2.	96.2.118	Promontoria Bahia SL (Spanish company which is part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 198 LLC, Promontoria 141 Coöperatie U.A., Promontoria Holding 380 B.V. and Promontoria Holding 381 B.V. This entity owns Hotel Concord SL (which operates three hotels in Spain for the European Real Estate Business) and is majority owner of Picafort Hotels SL (which operates a hotel under a financial lease agreement for the European Real Estate Business) and Hoteles Ferrer SL (which owns two hotels in Spain for the European Real Estate Business).
2.	96.2.119	Promontoria Austria THH B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns a hotel in Austria). The underlying assets have been sold. This position is held through Promontoria Hochgurgl Investments L.P., Promontoria 114 Coöperatie U.A., Promontoria Holding 345 B.V., Promontoria Holding 346 B.V., Promontoria Austria Holdings B.V. and Promontoria Austria THH Holding B.V.
2.	96.2.120	Summer LP Sanctum Prop Trust (Australian Trust that holds land for development as part of a residential land-lease development business in Queensland, Australia).
2.	96.2.121	Promontoria MACC RE 2, SA (Spanish company which is part of the Cerberus group's European Real Estate Business and owns Spanish residential RE rental assets). This position is held through Promontoria Europe Investments 259 L.P., Promontoria 170 Coöperatie U.A. and Promontoria Holding 444 B.V., Promontoria Mahou DAC, and Promontoria MACC Marina S.A.
2.	96.2.122	MORE! Self Storage UK1 Limited (UK company which is part of the Cerberus group's European Real Estate Business and holds self-storage assets located in United Kingdom). This position is held through Promontoria 248 Lender L.P., Promontoria 186 Coöperatie U.A., Promontoria Holding 433 B.V., Promontoria Holding 377 B.V., Promontoria Holding 431 B.V., and Promontoria Umbrella Ltd.

PART	#	ENDNOTE
2.	96.2.123	BlueGate Boat and RV Storage (Storage facilities). This position is held through CRE Boat and RV Member, LLC, CRE-BG Boat and RV JV, LLC and CRE-BG Boat and RV Holdco, LLC.
2.	96.2.124	An equity investment in a RE portfolio of industrial cold storage facilities located in the United States held through CRE Cold Storage JV Member II, LLC and CRE-Provender Cold Storage II, LLC (majority owner).
2.	96.2.125	An equity investment in a RE portfolio of industrial service facilities located in the United States held through CRE ISF JV Member II, LLC and CRE-SFG ISF JV II, LLC (majority member).
2.	96.2.126	An equity investment in a residential RE development platform located in Florida, United States held through CRE Resi Dev Member, LLC and CRE-JDG Resi Dev JV, LLC (majority owner).
2.	96.2.127	An equity investment in a RE development portfolio of self-storage facilities in the US held through CRE Self Storage Development Member II, LLC and CRE-GSI Self Storage Development JV II, LLC (majority owner).
2.	96.2.128	Promontoria Holding 422 B.V. (Dutch Joint Venture company which is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 250 LLC, Promontoria 160 Coöperatie U.A., Promontoria 421 B.V. This entity owns Promontoria UK Holdco B.V., which owns Promontoria UK Property Dartford Ltd, Promontoria UK Property Holding Ltd, Promontoria UK Property Leyland Ltd, Promontoria UK Property Melton Mowbray Ltd, Promontoria ISF UK Doncaster Limited and Promontoria ISF UK Purfleet Limited, each of which own industrial assets in the UK for the European Real Estate Business. This entity also owns Promontoria ISF NL Holdco B.V., which owns Promontoria ISF NL Klundert B.V., which owns an industrial asset in the Netherlands for the European Real Estate Business.
2.	96.2.129	Promontoria Holding 422 B.V. (Dutch Joint Venture company which is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 250 LLC, Promontoria 160 Coöperatie U.A., Promontoria 421 B.V. This entity owns Promontoria UK Holdco B.V., which owns Promontoria UK Property Dartford Ltd, Promontoria UK Property Holding Ltd, Promontoria UK Property Leyland Ltd, Promontoria UK Property Melton Mowbray Ltd, Promontoria ISF UK Doncaster Limited and Promontoria ISF UK Purfleet Limited, each of which own industrial assets in the UK for the European Real Estate Business. This entity also owns Promontoria ISF NL Holdco B.V., which owns Promontoria ISF NL Klundert B.V., which owns an industrial asset in the Netherlands for the European Real Estate Business.
2.	96.2.130	SIRE Australia II Holding Trust (Australian Property Trust). This is an operating business that is building a cold storage / strategic logistics business in Australia. This position is held through Promontoria Strategic RE Assets Holding II, LLC, SIRE Australia II Master Trust and SIRE Australia II Mid Trust. This entity owns SIRE Australia II Property Trust 1, which owns real estate Assets in Australia.
2.	96.2.131	See item 51.2.122.
2.	96.2.132	B 04/02/24, B 05/16/24, B 07/09/24, B 12/10/24

PART	#	ENDNOTE
2.	97	The filer owns this General Partner entity.
2.	97.1	See lines 97.2.1 through 97.2.102 for the Fund holding on which this interest is based
2.	97.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	97.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA D
2.	97.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2021-SL1 C, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 XA, TPAT 2021-SL1 CERT, TPAT 2021-SL1 A1, TPAT 2021-SL1 B, TPAT 2021-SL1 A2
2.	97.2.7	CCF Holdings S.A.S. (French holding company, which operates as a bank through its subsidiaries). This majority equity position is held through Promontoria Europe Investments 124 LDC, Promontoria 19 Coöperatie U.A., Promontoria Holding 101 B.V. and MMB Investco B.V. The banking subsidiaries of this entity include CCF S.A. and My Money Bank S.A.
2.	97.2.8	See item 2.2.120.
2.	97.2.9	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	97.2.10	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	97.2.11	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	97.2.12	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	97.2.13	Escrow rights with respect to the following: TPMT 21-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	97.2.14	Escrow rights with respect to the following: TPMT 21-SJ2 MOA RESERVE, TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	97.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-2 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO

PART	#	ENDNOTE
2.	97.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 XS1, TPMT 2021-1 X, TPMT 2021-1 XS2
2.	97.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS3, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2
2.	97.2.18	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 X, TPMT 2022-1 XS2
2.	97.2.19	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 X, TPMT 2022-2 XS2
2.	97.2.20	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 X, TPMT 2022-3 XS2
2.	97.2.21	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 X, TPMT 2022-4 XS2
2.	97.2.22	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	97.2.23	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 XS1, TPMT 2023-CES1 M2AX, TPMT 2023-CES1 X, TPMT 2023-CES1 XS3
2.	97.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR2 I, AMSR 2020-SFR3 H, AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2023-SFR1 F, AMSR 2021-SFR1 G, AMSR 2019-SFR1 H, AMSR 2021-SFR3 I, AMSR 2020-SFR1 I
2.	97.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: BIG 2022-BIG D
2.	97.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2021-LBA GJV, BX 2021-VOLT F, BX 2021-ACNT E
2.	97.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3
2.	97.2.28	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 M5
2.	97.2.29	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2015-A B5, CMLTI 2019-RP1 B2
2.	97.2.30	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E

PART	#	ENDNOTE
2.	97.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: ESA 2021-ESH F
2.	97.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 B2, CAS 2021-R01 1B2, CAS 2023-R02 1B2, CAS 2022-R07 1B2, CAS 2022-R06 1B2, CAS 2022-R01 1B2
2.	97.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: FKMf 2021-A A2
2.	97.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2019-3 M, SCRT 2017-2 M2, SCRT 2017-2 B, SCRT 2017-3 M2, SCRT 2017-3 B, SCRT 2017-4 M, SCRT 2018-1 M, SCRT 2019-2 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2018-3 M, SCRT 2016-1 M2, SCRT 2018-2 M, SCRT 2020-2 M, SCRT 2020-3 M, SCRT 2019-4 M, SCRT 2017-1 M2, SCRT 2021-3 M, SCRT 2018-1 BX, SCRT 2021-2 M, SCRT 2020-1 M, SCRT 2017-4 B, SCRT 2019-3 BXS, SCRT 2019-4 BXS, SCRT 2020-1 BXS, SCRT 2020-3 BXS, SCRT 2019-2 BXS, SCRT 2018-2 BX, SCRT 2018-2 BBIO, SCRT 2021-1 BXS, SCRT 2021-1 M
2.	97.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2023-DNA1 B1, STACR 2021-DNA7 B2, STACR 2022-DNA4 B2, STACR 2022-DNA3 B2, STACR 2022-DNA1 B2
2.	97.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2023-FUN A
2.	97.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: HPA 2021-2 F, HPA 2021-2 G
2.	97.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: HONO 2021-LULU F
2.	97.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2018-1 B2, MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2019-GS1 B1
2.	97.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: NRZT 2019-RPL3 B5, NRMLT 2022-SFR1 I, NRMLT 2022-SFR1 H
2.	97.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 F, PROG 2021-SFR10 G, PROG 2021-SFR10 H
2.	97.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2020-SFR1 G, PROG 2021-SFR11 G, PROG 2021-SFR11 F, PROG 2022-SFR3 F, PROG 2022-SFR1 G, PROG 2021-SFR1 H, PROG 2021-SFR2 H, PROG 2021-SFR3 H, PROG 2021-SFR1 G, PROG 2021-SFR1 H, PROG 2021-SFR3 H, PROG 2022-SFR1 G, PROG 2021-SFR2 H

PART	#	ENDNOTE
2.	97.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2022-DNA5 B2
2.	97.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 F
2.	97.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H
2.	97.2.46	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H, STAR 2021-SFR2 F, STAR 2021-SFR2 G
2.	97.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 XA, TPMT 2021-1 M1, TPMT 2021-1 M2, TPMT 2021-1 A1, TPMT 2021-1 A2
2.	97.2.48	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 M2, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 A1A
2.	97.2.49	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 XA, TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 M1
2.	97.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 M2, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 M1
2.	97.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5
2.	97.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 A1, TPMT 2022-4 M2, TPMT 2022-4 B5, TPMT 2022-4 A2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 M1
2.	97.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 M2, TPMT 2023-1 M1, TPMT 2023-1 XA, TPMT 2023-1 A1, TPMT 2023-1 A2
2.	97.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 B1, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B5, TPMT 2023-CES1 A1A, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A, TPMT 2023-CES1 M2A, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2

PART	#	ENDNOTE
2.	97.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2021-SFR1 F, TCN 2021-SFR1 G
2.	97.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	97.2.58	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	97.2.59	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	97.2.60	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	97.2.61	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	97.2.62	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	97.2.63	See item 31.2.36
2.	97.2.64	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.Promontoria Holding 427 B.V.
2.	97.2.65	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	97.2.66	See item 40.2.42.

PART	#	ENDNOTE
2.	97.2.67	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure. Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure.
2.	97.2.68	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure. Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	97.2.69	American Hotel Income Properties (Hotel Real Estate Investments Platform). Investment in preferred equity of HCI Victoria LP.
2.	97.2.70	See item 1.2.43.
2.	97.2.71	An equity investment in commercial RE located at 642 Quarry Road, San Carlos, CA is held through CRE 642 Quarry Member, LLC, CRE - PBV 642 Quarry JV, LLC and 642 Quarry Owner, LLC and CRE - PBV 642 Quarry JV, LLC, a Joint Venture vehicle.
2.	97.2.72	An equity investment in commercial RE portfolio of approximately 59 hotels and related mezzanine loans owned in a JV with Highgate Hotels held through CRE Colonel Member, LLC and HCI-CRE Silverplate JV LP
2.	97.2.73	Cavalier Acquisition JV LP (Joint Venture Vehicle that acquired hotel real estate and management company Corepoint Lodging Inc. (NYSE: CPLG) (subsequently delisted) which acquired 123 hotels in US). This investment is held through CRE Cavalier Member, LLC, Cavalier Acquisition 1 LP and Cavalier Acquisition JV LP.
2.	97.2.74	Promontoria Cubic Ltd. (UK company which is part of the Cerberus group's European Real Estate Business and owns two self-storage facilities located in United Kingdom). This position is held through Promontoria 248 Lender L.P., Promontoria 186 Coöperatie U.A., Promontoria Holding 433 B.V., Promontoria Holding 377 B.V. Promontoria Holding 364 B.V.B.V. Promontoria Holding 364 B.V.
2.	97.2.75	An equity investment in commercial RE located in Atlanta, GA is held through CRE GS South Fulton Member, LLC, CRE-GS South Fulton, LLC (majority owner) and GS South Fulton Owner, LLC.

PART	#	ENDNOTE
2.	97.2.76	An equity investment in commercial RE (hotel) located in San Juan, Puerto Rico is held through CRE 8000 Tartak Member, LLC and 8000 Tartak Street JV LP (majority) owner).
2.	97.2.77	An equity investment in an industrial RE asset located in Goodyear, AZ held through CRE Estrella JV Member, LLC and CRE-WPL Estrella JV, LLC (majority owner).
2.	97.2.78	Aldgate Hotel Bidco Limited (UK company which is part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Dorsett Investments, L.P., Promontoria 179 Coöperatie U.A. and Promontoria Holding 367 B.V. This entity owns Elite Region Limited, which owns a hotel in London, UK for the European Real Estate Business.
2.	97.2.79	Promontoria Austria THH B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns a hotel in Austria). The underlying assets have been sold. This position is held through Promontoria Hochgurgl Investments L.P., Promontoria 114 Coöperatie U.A., Promontoria Holding 345 B.V., Promontoria Holding 346 B.V., Promontoria Austria Holdings B.V. and Promontoria Austria THH Holding B.V.Austria THH Holding B.V.
2.	97.2.80	Promontoria Hurlingham Limited (UK Joint Venture which is part of the Cerberus group's European Real Estate Business and owns a commercial retail real estate asset in the UK). This majority position is held through Promontoria Hurlingham Investments L.P., Promontoria 180 Coöperatie U.A., Promontoria Holding 394 B.V. and Promontoria Holding 395 B.V.Promontoria Holding 395 B.V.
2.	97.2.81	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.Promontoria Jaguar Real Estate, S.L.U., which owns REO assets. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	97.2.82	C8 Investment Fund - Fondo Comune di Investimento Alternativo Immobiliare Riservato (Italian Investment Fund which is part of the Cerberus group's European Real Estate Business and holds a residential RE development site in Milan, Italy). This investment is held through Promontoria Europe Investments 232 LLC.
2.	97.2.83	Spring LP Mid Trust (Australian Trust indirectly owns Australian retirement community RE assets via subsidiary trusts). This position is held through Promontoria Europe Investments 251 L.P., Promontoria 135 Coöperatie U.A., Promontoria Holding 386 B.V. and Spring LP Head Trust.
2.	97.2.84	Promontoria Battersea Limited UK company which is part of the Cerberus group's European Real Estate Business and held real estate in United Kingdom). This position is held through Promontoria Battersea Lender L.P., Promontoria 181 Coöperatie U.A., Promontoria Holding 352 B.V. and Promontoria Holding 353 B.V.

PART	#	ENDNOTE
2.	97.2.85	An equity investment in industrial zoned RE located in Boise, ID held through CRE Sky Ranch Member, LLC and CRE-WPL Sky Ranch JV, LLC .
2.	97.2.86	An equity investment in industrial RE portfolio located in San Juan, Puerto Rico held through CRE PR Industrial Member, LLC and CRE-LPG PR Industrial JV, LLC (majority owner).
2.	97.2.87	An equity investment in commercial RE (hotel) located in Colorado Springs, CO, Roswell, NM and Mesa, AZ.
2.	97.2.88	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	97.2.89	An equity investment in residential RE - Tomoka Village, a multi-family residential RE development project located in Daytona Beach, Florida is held through CRE Tomoka Village South Member, LLC and CRE-GS Tomoka Village South JV, LLC, a Joint Venture vehicle.
2.	97.2.90	BlueGate Boat and RV Storage (Storage facilities). This position is held through CRE Boat and RV Member, LLC, CRE-BG Boat and RV JV, LLC and CRE-BG Boat and RV Holdco, LLC.
2.	97.2.91	An equity investment in a RE portfolio of self-storage facilities in the US held through CRE Self Storage JV Member, LLC and CRE-GSI Self Storage JV, LLC (majority owner).
2.	97.2.92	An equity investment in a RE development portfolio of self-storage facilities in the US held through CRE Self Storage Development Member, LLC and CRE-GSI Self Storage Development JV, LLC (majority owner).
2.	97.2.93	An equity investment in a RE development portfolio of self-storage facilities in the US held through CRE Self Storage Development Member II, LLC and CRE-GSI Self Storage Development JV II, LLC (majority owner).
2.	97.2.94	An equity investment in a RE portfolio of industrial service facilities located in the United States held through CRE ISF JV Member, LLC and CRE-SFG ISF JV, LLC (majority member).
2.	97.2.95	An equity investment in a RE portfolio of industrial service facilities located in the United States held through CRE Outdoor Storage Member, LLC and CRE-OSI Outdoor Storage JV, LLC (majority member).
2.	97.2.96	An equity investment in a RE platform to acquire, develop and sell residential lots to homebuilders in Florida, United States held through CRE RESI JV Member, LLC and CRE-KL Resi JV, LLC (majority owner).
2.	97.2.97	An equity investment in a RE portfolio of industrial cold storage facilities located in the United States held through CRE Cold Storage JV Member, LLC and CRE-Provender Cold Storage, LLC (majority owner).

PART	#	ENDNOTE
2.	97.2.98	SIRE Australia Holding Trust (Australian Trust). This is an operating business that is building a cold storage / strategic logistics business in Australia. This position is held through Promontoria Strategic RE Assets Holding, LLC, SIRE Australia Master Trust (majority) and SIRE Australia Mid Trust. This entity owns SIRE Australia Property Trust 1, SIRE Australia Property Trust 4, SIRE Australia Property Trust 5, SIRE Australia Property Trust 6, SIRE Australia Property Trust 8, SIRE Australia Property Trust 9, SIRE Australia Property Trust 10, SIRE Australia Property Trust 12, SIRE Australia Property Trust 13, SIRE Australia Property Trust 14 and SIRE Australia Property Trust 15, each of which hold real estate assets in Australia.
2.	97.2.99	See item 51.2.120.
2.	97.2.100	See item 51.2.121.
2.	97.2.101	See item 51.2.122.
2.	97.2.102	T 4 3/8 07/15/27
2.	98	The filer owns this General Partner entity.
2.	98.1	See lines 98.2.1 through 98.2.181 for the Fund holding on which this interest is based
2.	98.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions.
2.	98.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: CRVNA 2024-N1 R, CRVNA 2024-N3 R, CRVNA 2023-N3 R, CRVNA 2024-N1 R, CRVNA 2024-N3 R and CRVNA 2023-N3 R
2.	98.2.3	This Securitization Trust has issued the following securities that are owned by the Fund: CFMT 2021-EBO1 M3 and CFMT 2021-EBO1 M3
2.	98.2.7	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	98.2.8	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	98.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2020-CL1 B, CHASE 2020-CL1 M5, CHASE 2020-CL1 M4, CHASE 2020-CL1 B, CHASE 2020-CL1 M5 and CHASE 2020-CL1 M4

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2.	98.2.10	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B3, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 B2, CMLTI 2018-RP1 C, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 AIOS, CMLTI 2018-RP1 C, CMLTI 2018-RP1 AIO2, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2019-RP1 B2, CMLTI 2018-RP1 SA, CMLTI 2018-RP1 B5, CMLTI 2018-RP1 B4, CMLTI 2019-RP1 B2 and CMLTI 2018-RP1 SA
2.	98.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E and CAFL 2021-3 E
2.	98.2.12	B 01/02/24, B 01/02/24, B 01/16/24, B 01/16/24, B 01/23/24, B 01/23/24, B 01/30/24, B 01/30/24, B 02/06/24, B 02/06/24, B 02/13/24, B 02/20/24, B 02/20/24, B 02/27/24, B 02/27/24, B 03/05/24, B 03/05/24, B 03/12/24, B 03/12/24, B 03/19/24, B 03/19/24, B 03/26/24, B 03/26/24, B 04/02/24, B 04/02/24, B 04/09/24, B 04/09/24, B 04/23/24, B 04/23/24, B 04/30/24, B 04/30/24, B 05/07/24, B 05/07/24, B 05/14/24, B 05/14/24, B 05/21/24, B 05/21/24, B 06/04/24, B 06/04/24, B 06/11/24, B 06/11/24, B 06/18/24, B 06/18/24, B 07/02/24, B 07/02/24, B 07/09/24, B 07/09/24, B 07/30/24, B 07/30/24, B 08/01/24, B 08/01/24, B 08/06/24 and B 08/06/24
2.	98.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2021-3 E and CAFL 2021-3 E
2.	98.2.14	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	98.2.15	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.16	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.17	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.18	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.19	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.20	Escrow rights with respect to the following: CRM1 2024-OM2C REPO RESERVE and CRM1 2024-OM2C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	98.2.21	Escrow rights with respect to the following: CRM1 2024-OM5B REPO RESERVE, CRM1 2024-OM5B REPO RESERVE, CRM1 2024-OM5C REPO RESERVE and CRM1 2024-OM5C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.22	CRM1 2024-OM6A REPO RESERVE and CRM1 2024-OM6A REPO RESERVE
2.	98.2.23	Escrow rights with respect to the following: CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE and CRM1 2024-OM7C REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.24	This Securitization Trust has issued the following securities that are owned by the Fund: NSLT 2021-DA C, NSLT 2021-DA C, NSLT 2021-DA D and NSLT 2021-DA D
2.	98.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: TPAT 2018-SL1 A, TPAT 2018-SL1 A, TPAT 2018-SL1 B, TPAT 2018-SL1 B, TPAT 2018-SL1 C, TPAT 2018-SL1 C, TPAT 2018-SL1 D1, TPAT 2018-SL1 D1, TPAT 2018-SL1 D2, TPAT 2018-SL1 D2, TPAT 2018-SL1 D3, TPAT 2018-SL1 D3, TPAT 2018-SL1 R, TPAT 2018-SL1 R, TPAT 2021-SL1 A1, TPAT 2021-SL1 A1, TPAT 2021-SL1 A2, TPAT 2021-SL1 A2, TPAT 2021-SL1 B, TPAT 2021-SL1 B, TPAT 2021-SL1 C, TPAT 2021-SL1 C, TPAT 2021-SL1 CERT, TPAT 2021-SL1 CERT, TPAT 2021-SL1 D, TPAT 2021-SL1 D, TPAT 2021-SL1 E, TPAT 2021-SL1 E, TPAT 2021-SL1 F, TPAT 2021-SL1 F, TPAT 2021-SL1 G, TPAT 2021-SL1 G, TPAT 2021-SL1 XA and TPAT 2021-SL1 XA
2.	98.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A1 and Towd Point Auto Trust 2024-A1
2.	98.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: Towd Point Auto Trust 2024-A3 and Towd Point Auto Trust 2024-A3
2.	98.2.28	Spring EQ (Industry: Financials/ Commercial & Residential Mortgage Finance) This borrower has entered into the following loan agreement: Loan to Nova SEQ, LLC.
2.	98.2.29	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	98.2.30	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	98.2.31	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	98.2.32	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	98.2.33	See item 1.2.54.
2.	98.2.34	Spiritus Capital LP (Delaware Limited Partnership which is an operating business that originates second lien mortgage loans). This private common unit equity investment is held through Spiritus Aggregator, LP and Spiritus Capital LP. This entity also owns Nova PH, LLC.
2.	98.2.35	Escrow rights with respect to the following: TPAT 18-1 MOA RESERVE and TPAT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.36	Escrow rights with respect to the following: TPMFT 2020-PM1 REPO RESERVE and TPMFT 2020-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.37	Escrow rights with respect to the following: TPMFT 2020-PM5 SF Reserve and TPMFT 2020-PM5 SF Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.38	Escrow rights with respect to the following: TPMFT 2021-PM1 SL Citi Reserve and TPMFT 2021-PM1 SL Citi Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.39	Escrow rights with respect to the following: TPMFT 2021-PM6 REPO RESERVE and TPMFT 2021-PM6 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.40	Escrow rights with respect to the following: TPMFT 2023-OM6 A REPO RESERVE, TPMFT 2023-OM6 A REPO RESERVE, TPMFT 2023-OM6 B REPO RESERVE, TPMFT 2023-OM6 B REPO RESERVE, TPMFT 2023-OM6B HELOC Reserve and TPMFT 2023-OM6B HELOC Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	98.2.41	Escrow rights with respect to the following: TPMFT 2024-OM1 A REPO RESERVE and TPMFT 2024-OM1 A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.42	Escrow rights with respect to the following: TPMT 17-2 MOA RESERVE and TPMT 17-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.43	Escrow rights with respect to the following: TPMT 17-3 MOA RESERVE and TPMT 17-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.44	Escrow rights with respect to the following: TPMT 17-4 MOA RESERVE and TPMT 17-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.45	Escrow rights with respect to the following: TPMT 17-5 MOA RESERVE and TPMT 17-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.46	Escrow rights with respect to the following: TPMT 17-6 MOA RESERVE and TPMT 17-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.47	Escrow rights with respect to the following: TPMT 18-1 MOA RESERVE and TPMT 18-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.48	Escrow rights with respect to the following: TPMT 18-2 MOA RESERVE and TPMT 18-2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.49	Escrow rights with respect to the following: TPMT 18-3 MOA RESERVE and TPMT 18-3 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.50	Escrow rights with respect to the following: TPMT 18-4 MOA RESERVE and TPMT 18-4 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.51	Escrow rights with respect to the following: TPMT 18-5 MOA RESERVE and TPMT 18-5 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.52	Escrow rights with respect to the following: TPMT 18-6 MOA RESERVE and TPMT 18-6 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.53	Escrow rights with respect to the following: TPMT 21-SJ2 VFA RESERVE and TPMT 21-SJ2 VFA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.54	Escrow rights with respect to the following: TPMT 22-SJ1 MOA RESERVE and TPMT 22-SJ1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	98.2.55	Escrow rights with respect to the following: TPRT 2023-B Expense Reserve and TPRT 2023-B Expense Reserve. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	98.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: INDX 2005-AR25 2A22 and INDX 2005-AR25 2A22
2.	98.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: WAMU 2005-AR19 B2 and WAMU 2005-AR19 B2
2.	98.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2015-1 XS, MCMLT 2015-1 XS, MCMLT 2015-2 XS and MCMLT 2015-2 XS
2.	98.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 XS and RCKT 2024-CES1 XS
2.	98.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 XS and RCKT 2024-CES3 XS
2.	98.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2016-1 BIO, SCRT 2016-1 BIO, SCRT 2016-1 XSIO, SCRT 2016-1 XSIO, SCRT 2017-1 BIO, SCRT 2017-1 BIO, SCRT 2017-2 BIO, SCRT 2017-2 BIO, SCRT 2017-2 XSIO, SCRT 2017-2 XSIO, SCRT 2017-3 BIO, SCRT 2017-3 BIO, SCRT 2017-4 BIO and SCRT 2017-4 BIO
2.	98.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2021-HE1 X, TPHT 2021-HE1 X, TPHT 2021-HE1 XS2 and TPHT 2021-HE1 XS2
2.	98.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-1 X, TPMT 2015-1 X, TPMT 2015-1 XS1 and TPMT 2015-1 XS1
2.	98.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-2 1XS1, TPMT 2015-2 1XS1, TPMT 2015-2 2XS1 and TPMT 2015-2 2XS1
2.	98.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-3 X, TPMT 2015-3 X, TPMT 2015-3 XS1 and TPMT 2015-3 XS1
2.	98.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-4 X, TPMT 2015-4 X, TPMT 2015-4 XS1 and TPMT 2015-4 XS1
2.	98.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-5 X, TPMT 2015-5 X, TPMT 2015-5 XS1 and TPMT 2015-5 XS1
2.	98.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2015-6 XS1 and TPMT 2015-6 XS1

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2.	98.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-1 X, TPMT 2016-1 X, TPMT 2016-1 XS1, TPMT 2016-1 XS1, TPMT 2016-1 XS2 and TPMT 2016-1 XS2
2.	98.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-2 X, TPMT 2016-2 X, TPMT 2016-2 XS1, TPMT 2016-2 XS1, TPMT 2016-2 XS2 and TPMT 2016-2 XS2
2.	98.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-3 X, TPMT 2016-3 X, TPMT 2016-3 XS1, TPMT 2016-3 XS1, TPMT 2016-3 XS2 and TPMT 2016-3 XS2
2.	98.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-4 X, TPMT 2016-4 X, TPMT 2016-4 XS1, TPMT 2016-4 XS1, TPMT 2016-4 XS2, TPMT 2016-4 XS2, TPMT 2016-4 XS3 and TPMT 2016-4 XS3
2.	98.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2016-5 X, TPMT 2016-5 X, TPMT 2016-5 XS1, TPMT 2016-5 XS1, TPMT 2016-5 XS2, TPMT 2016-5 XS2, TPMT 2016-5 XS3 and TPMT 2016-5 XS3
2.	98.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-1 X, TPMT 2017-1 X, TPMT 2017-1 XS1, TPMT 2017-1 XS1, TPMT 2017-1 XS2 and TPMT 2017-1 XS2
2.	98.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-2 X, TPMT 2017-2 X, TPMT 2017-2 XS1, TPMT 2017-2 XS1, TPMT 2017-2 XS2 and TPMT 2017-2 XS2
2.	98.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-3 X, TPMT 2017-3 X, TPMT 2017-3 XS1, TPMT 2017-3 XS1, TPMT 2017-3 XS2 and TPMT 2017-3 XS2
2.	98.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-6 X, TPMT 2017-6 X, TPMT 2017-6 XS1, TPMT 2017-6 XS1, TPMT 2017-6 XS2 and TPMT 2017-6 XS2
2.	98.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2017-FRE2 XS and TPMT 2017-FRE2 XS
2.	98.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-1 X, TPMT 2018-1 X, TPMT 2018-1 XS1, TPMT 2018-1 XS1, TPMT 2018-1 XS2 and TPMT 2018-1 XS2
2.	98.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-2 XS1, TPMT 2018-2 XS1, TPMT 2018-2 XS2 and TPMT 2018-2 XS2
2.	98.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-3 XS1, TPMT 2018-3 XS1, TPMT 2018-3 XS2 and TPMT 2018-3 XS2
2.	98.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-4 X, TPMT 2018-4 X, TPMT 2018-4 XS1, TPMT 2018-4 XS1, TPMT 2018-4 XS2 and TPMT 2018-4 XS2

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2.	98.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-5 XS1, TPMT 2018-5 XS1, TPMT 2018-5 XS2 and TPMT 2018-5 XS2
2.	98.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2018-6 X, TPMT 2018-6 X, TPMT 2018-6 XS1, TPMT 2018-6 XS1, TPMT 2018-6 XS2 and TPMT 2018-6 XS2
2.	98.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-1 XS1, TPMT 2019-1 XS1, TPMT 2019-1 XS2 and TPMT 2019-1 XS2
2.	98.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-2 XS1, TPMT 2019-2 XS1, TPMT 2019-2 XS2 and TPMT 2019-2 XS2
2.	98.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-3 M1X, TPMT 2019-3 M1X, TPMT 2019-3 M2X, TPMT 2019-3 M2X, TPMT 2019-3 XS1, TPMT 2019-3 XS1, TPMT 2019-3 XS2 and TPMT 2019-3 XS2
2.	98.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-4 B1BX, TPMT 2019-4 B1BX, TPMT 2019-4 M1BX, TPMT 2019-4 M1BX, TPMT 2019-4 M2BX, TPMT 2019-4 M2BX, TPMT 2019-4 XS1, TPMT 2019-4 XS1, TPMT 2019-4 XS2 and TPMT 2019-4 XS2
2.	98.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY1 X, TPMT 2019-HY1 X, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS1, TPMT 2019-HY1 XS2 and TPMT 2019-HY1 XS2
2.	98.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY2 XS2 and TPMT 2019-HY2 XS2
2.	98.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-HY3 X and TPMT 2019-HY3 X, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS1, TPMT 2019-HY3 XS2 and TPMT 2019-HY3 XS2
2.	98.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS1, TPMT 2019-MH1 XS2 and TPMT 2019-MH1 XS2
2.	98.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-1 A1X, TPMT 2020-1 A1X, TPMT 2020-1 X, TPMT 2020-1 X, TPMT 2020-1 XS1, TPMT 2020-1 XS1, TPMT 2020-1 XS2 and TPMT 2020-1 XS2
2.	98.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-2 A2AX, TPMT 2020-2 A2AX, TPMT 2020-2 A2BX, TPMT 2020-2 A2BX, TPMT 2020-2 M1AX, TPMT 2020-2 M1AX, TPMT 2020-2 M1BX, TPMT 2020-2 M1BX, TPMT 2020-2 X, TPMT 2020-2 X, TPMT 2020-2 XS1, TPMT 2020-2 XS1, TPMT 2020-2 XS2 and TPMT 2020-2 XS2

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2.	98.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-3 A2AX, TPMT 2020-3 A2AX, TPMT 2020-3 A2BX, TPMT 2020-3 A2BX, TPMT 2020-3 M1AX, TPMT 2020-3 M1AX, TPMT 2020-3 X, TPMT 2020-3 X, TPMT 2020-3 XS1, TPMT 2020-3 XS1, TPMT 2020-3 XS2 and TPMT 2020-3 XS2
2.	98.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-4 X, TPMT 2020-4 X, TPMT 2020-4 XS1, TPMT 2020-4 XS1, TPMT 2020-4 XS2 and TPMT 2020-4 XS2
2.	98.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2020-MH1 A1AX, TPMT 2020-MH1 A1AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 B1AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 M2AX, TPMT 2020-MH1 X, TPMT 2020-MH1 X, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS1, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS2, TPMT 2020-MH1 XS3 and TPMT 2020-MH1 XS3
2.	98.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-1 X, TPMT 2021-1 X, TPMT 2021-1 XS1, TPMT 2021-1 XS1, TPMT 2021-1 XS2 and TPMT 2021-1 XS2
2.	98.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-R1 A2CX and TPMT 2021-R1 A2CX
2.	98.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ1 X, TPMT 2021-SJ1 X, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS1, TPMT 2021-SJ1 XS2 and TPMT 2021-SJ1 XS2
2.	98.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2021-SJ2 X, TPMT 2021-SJ2 X, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS1, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS2, TPMT 2021-SJ2 XS3 and TPMT 2021-SJ2 XS3
2.	98.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 X, TPMT 2022-1 X, TPMT 2022-1 XS1, TPMT 2022-1 XS1, TPMT 2022-1 XS2 and TPMT 2022-1 XS2
2.	98.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 X, TPMT 2022-2 X, TPMT 2022-2 XS1, TPMT 2022-2 XS1, TPMT 2022-2 XS2 and TPMT 2022-2 XS2
2.	98.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 X, TPMT 2022-3 X, TPMT 2022-3 XA, TPMT 2022-3 XA, TPMT 2022-3 XS1, TPMT 2022-3 XS1, TPMT 2022-3 XS2 and TPMT 2022-3 XS2
2.	98.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 A1BX, TPMT 2022-SJ1 X, TPMT 2022-SJ1 X, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS1, TPMT 2022-SJ1 XS2 and TPMT 2022-SJ1 XS2
2.	98.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS1, TPMT 2023-1 XS2 and TPMT 2023-1 XS2

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2.	98.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 X, TPMT 2024-3 XS2 and TPMT 2024-3 XS2
2.	98.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2 and FKMF 2021-A A2
2.	98.2.109	See item 1.2.43.
2.	98.2.110	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.111	FKMF 2021-A B and FKMF 2021-A B
2.	98.2.112	SCRT 2016-1 B, SCRT 2016-1 B, SCRT 2016-1 M2, SCRT 2016-1 M2, SCRT 2017-1 B, SCRT 2017-1 B, SCRT 2017-1 M2, SCRT 2017-1 M2, SCRT 2017-2 B, SCRT 2017-2 B, SCRT 2017-2 M2, SCRT 2017-2 M2, SCRT 2017-3 B, SCRT 2017-3 B, SCRT 2017-3 M2, SCRT 2017-3 M2, SCRT 2017-4 B, SCRT 2017-4 B, SCRT 2017-4 M, SCRT 2017-4 M, SCRT 2018-1 BX, SCRT 2018-1 BX, SCRT 2018-1 M, SCRT 2018-1 M, SCRT 2018-2 BBIO, SCRT 2018-2 BBIO, SCRT 2018-2 BX, SCRT 2018-2 BX, SCRT 2018-2 M, SCRT 2018-2 M, SCRT 2018-3 M, SCRT 2018-3 M, SCRT 2018-3 M, SCRT 2018-4 M, SCRT 2018-4 M, SCRT 2019-1 M, SCRT 2019-1 M, SCRT 2019-2 BXS, SCRT 2019-2 BXS, SCRT 2019-2 M, SCRT 2019-2 M, SCRT 2019-3 BXS, SCRT 2019-3 BXS, SCRT 2019-3 M, SCRT 2019-3 M, SCRT 2019-4 BXS, SCRT 2019-4 BXS, SCRT 2019-4 M, SCRT 2019-4 M, SCRT 2020-1 BXS, SCRT 2020-1 BXS, SCRT 2020-1 M, SCRT 2020-1 M, SCRT 2020-2 BXS, SCRT 2020-2 BXS, SCRT 2020-2 M, SCRT 2020-2 M, SCRT 2020-3 BXS, SCRT 2020-3 BXS, SCRT 2020-3 M, SCRT 2020-3 M, SCRT 2021-1 BXS, SCRT 2021-1 BXS, SCRT 2021-1 M, SCRT 2021-1 M, SCRT 2021-2 M, SCRT 2021-2 M, SCRT 2021-3 M and SCRT 2021-3 M
2.	98.2.113	HPA 2021-2 F, HPA 2021-2 F, HPA 2021-2 G and HPA 2021-2 G
2.	98.2.114	MCMLT 2015-1 B4, MCMLT 2015-1 B4, MCMLT 2015-2 B4, MCMLT 2015-2 B4, MCMLT 2017-1 B3, MCMLT 2017-1 B3, MCMLT 2017-2 B3, MCMLT 2017-2 B3, MCMLT 2018-1 B2, MCMLT 2018-1 B2, MCMLT 2019-1 B2, MCMLT 2019-1 B2, MCMLT 2019-GS1 B1 and MCMLT 2019-GS1 B1
2.	98.2.116	NRZT 2014-1A B5, NRZT 2014-1A B5, NRZT 2014-2A B4, NRZT 2014-2A B4, NRZT 2018-RPL1 B2, NRZT 2018-RPL1 B2, NRZT 2018-RPL1 B3, NRZT 2018-RPL1 B3, NRZT 2018-RPL1 B4, NRZT 2018-RPL1 B4, NRZT 2018-RPL1 B5, NRZT 2018-RPL1 B5, NRZT 2019-RPL2 B2, NRZT 2019-RPL2 B2, NRZT 2019-RPL3 B1, NRZT 2019-RPL3 B1, NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B2, NRZT 2019-RPL3 B5 and NRZT 2019-RPL3 B5
2.	98.2.117	PROG 2021-SFR10 H and PROG 2021-SFR10 H
2.	98.2.118	PROG 2021-SFR11 G and PROG 2021-SFR11 G
2.	98.2.119	See item 7.2.32.

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2.	98.2.120	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X A1, TPMF 2024-GR7X A1, TPMF 2024-GR7X B, TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X E, TPMF 2024-GR7X XA1, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z and TPMF 2024-GR7X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	98.2.121	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4A XA3R, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4A ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR and TPMF 2019-GR4X ZR. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	98.2.122	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2 and TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	98.2.123	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z and TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	98.2.124	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 D, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 XB, TPMF 2023-V3 Z and TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	98.2.125	RMIR 2024-1 B1, RMIR 2024-1 B1, RMIR 2024-1 M2 and RMIR 2024-1 M2
2.	98.2.126	RCKT 2024-CES1 B1, RCKT 2024-CES1 B1, RCKT 2024-CES1 B2, RCKT 2024-CES1 B2, RCKT 2024-CES1 B3 and RCKT 2024-CES1 B3
2.	98.2.127	RCKT 2024-CES3 A1A, RCKT 2024-CES3 A1A, RCKT 2024-CES3 A1B, RCKT 2024-CES3 A1B, RCKT 2024-CES3 A2, RCKT 2024-CES3 A2, RCKT 2024-CES3 B1, RCKT 2024-CES3 B1, RCKT 2024-CES3 B2, RCKT 2024-CES3 B2, RCKT 2024-CES3 B3, RCKT 2024-CES3 B3, RCKT 2024-CES3 M1, RCKT 2024-CES3 M1, RCKT 2024-CES3 M2 and RCKT 2024-CES3 M2
2.	98.2.128	This represents economic rights the Fund received in the issuer in lieu of a transfer of certain assets in kind.
2.	98.2.129	STAR 2021-SFR2 H and STAR 2021-SFR2 H

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2.	98.2.130	STRA 2021-2X H, STRA 2021-2X H, STRA 2021-2X I and STRA 2021-2X I
2.	98.2.131	TPHT 2021-HE1 B1, TPHT 2021-HE1 B1, TPHT 2021-HE1 B2, TPHT 2021-HE1 B2, TPHT 2021-HE1 B3, TPHT 2021-HE1 B3, TPHT 2021-HE1 B4, TPHT 2021-HE1 B4, TPHT 2021-HE1 B5 and TPHT 2021-HE1 B5
2.	98.2.132	TPMT 2016-1 B1, TPMT 2016-1 B1, TPMT 2016-1 B2, TPMT 2016-1 B2, TPMT 2016-1 B3, TPMT 2016-1 B3, TPMT 2016-1 B4, TPMT 2016-1 B4, TPMT 2016-1 M1, TPMT 2016-1 M1, TPMT 2016-1 M2 and TPMT 2016-1 M2
2.	98.2.133	TPMT 2016-2 A1, TPMT 2016-2 A1, TPMT 2016-2 B1, TPMT 2016-2 B1, TPMT 2016-2 B2, TPMT 2016-2 B2, TPMT 2016-2 B3, TPMT 2016-2 B3, TPMT 2016-2 B4, TPMT 2016-2 B4, TPMT 2016-2 M1, TPMT 2016-2 M1, TPMT 2016-2 M2 and TPMT 2016-2 M2
2.	98.2.134	TPMT 2016-3 B1, TPMT 2016-3 B1, TPMT 2016-3 B2, TPMT 2016-3 B2, TPMT 2016-3 B3, TPMT 2016-3 B3, TPMT 2016-3 B4, TPMT 2016-3 B4, TPMT 2016-3 M1, TPMT 2016-3 M1, TPMT 2016-3 M2 and TPMT 2016-3 M2
2.	98.2.135	TPMT 2016-4 A2, TPMT 2016-4 A2, TPMT 2016-4 B1, TPMT 2016-4 B1, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B2, TPMT 2016-4 B3, TPMT 2016-4 B3, TPMT 2016-4 B4, TPMT 2016-4 B4, TPMT 2016-4 B5, TPMT 2016-4 B5, TPMT 2016-4 M1, TPMT 2016-4 M1, TPMT 2016-4 M2 and TPMT 2016-4 M2
2.	98.2.136	TPMT 2016-5 A2, TPMT 2016-5 A2, TPMT 2016-5 B1, TPMT 2016-5 B1, TPMT 2016-5 B2, TPMT 2016-5 B2, TPMT 2016-5 B3, TPMT 2016-5 B3, TPMT 2016-5 B4, TPMT 2016-5 B4, TPMT 2016-5 B5, TPMT 2016-5 B5, TPMT 2016-5 M1, TPMT 2016-5 M1, TPMT 2016-5 M2, TPMT 2016-5 M2, TPMT 2016-R1 B and TPMT 2016-R1 B
2.	98.2.137	TPMT 2017-1 A1, TPMT 2017-1 A1, TPMT 2017-1 A2, TPMT 2017-1 A2, TPMT 2017-1 B1, TPMT 2017-1 B1, TPMT 2017-1 B2, TPMT 2017-1 B2, TPMT 2017-1 B3, TPMT 2017-1 B3, TPMT 2017-1 B4, TPMT 2017-1 B4, TPMT 2017-1 B5, TPMT 2017-1 B5, TPMT 2017-1 M1, TPMT 2017-1 M1, TPMT 2017-1 M2 and TPMT 2017-1 M2
2.	98.2.138	TPMT 2017-2 A2, TPMT 2017-2 A2, TPMT 2017-2 B1, TPMT 2017-2 B1, TPMT 2017-2 B2, TPMT 2017-2 B2, TPMT 2017-2 B3, TPMT 2017-2 B3, TPMT 2017-2 B4, TPMT 2017-2 B4, TPMT 2017-2 B5, TPMT 2017-2 B5, TPMT 2017-2 M1, TPMT 2017-2 M1, TPMT 2017-2 M2 and TPMT 2017-2 M2
2.	98.2.139	TPMT 2017-3 A1, TPMT 2017-3 A1, TPMT 2017-3 A2, TPMT 2017-3 A2, TPMT 2017-3 B1, TPMT 2017-3 B1, TPMT 2017-3 B2, TPMT 2017-3 B2, TPMT 2017-3 B3, TPMT 2017-3 B3, TPMT 2017-3 B4, TPMT 2017-3 B4, TPMT 2017-3 B5, TPMT 2017-3 B5, TPMT 2017-3 M1, TPMT 2017-3 M1, TPMT 2017-3 M2 and TPMT 2017-3 M2

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2.	98.2.140	TPMT 2017-4 A1, TPMT 2017-4 A1, TPMT 2017-4 A2, TPMT 2017-4 A2, TPMT 2017-4 B1, TPMT 2017-4 B1, TPMT 2017-4 B2, TPMT 2017-4 B2, TPMT 2017-4 B3, TPMT 2017-4 B3, TPMT 2017-4 B4, TPMT 2017-4 B4, TPMT 2017-4 B5, TPMT 2017-4 B5, TPMT 2017-4 M1, TPMT 2017-4 M1, TPMT 2017-4 M2, TPMT 2017-4 M2, TPMT 2017-4 X, TPMT 2017-4 X, TPMT 2017-4 XS1, TPMT 2017-4 XS1, TPMT 2017-4 XS2 and TPMT 2017-4 XS2
2.	98.2.141	TPMT 2017-5 A1, TPMT 2017-5 A1, TPMT 2017-5 A2, TPMT 2017-5 A2, TPMT 2017-5 B1, TPMT 2017-5 B1, TPMT 2017-5 B2, TPMT 2017-5 B2, TPMT 2017-5 B3, TPMT 2017-5 B3, TPMT 2017-5 B4, TPMT 2017-5 B4, TPMT 2017-5 B5, TPMT 2017-5 B5, TPMT 2017-5 M1, TPMT 2017-5 M1, TPMT 2017-5 M2, TPMT 2017-5 M2, TPMT 2017-5 XS1, TPMT 2017-5 XS1, TPMT 2017-5 XS2 and TPMT 2017-5 XS2
2.	98.2.142	TPMT 2017-6 A1, TPMT 2017-6 A1, TPMT 2017-6 A2, TPMT 2017-6 A2, TPMT 2017-6 B1, TPMT 2017-6 B1, TPMT 2017-6 B2, TPMT 2017-6 B2, TPMT 2017-6 B3, TPMT 2017-6 B3, TPMT 2017-6 B4, TPMT 2017-6 B4, TPMT 2017-6 B5, TPMT 2017-6 B5, TPMT 2017-6 M1, TPMT 2017-6 M1, TPMT 2017-6 M2 and TPMT 2017-6 M2
2.	98.2.143	TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 BZ, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M3, TPMT 2017-FRE2 M4 and TPMT 2017-FRE2 M4
2.	98.2.144	TPMT 2018-1 A1, TPMT 2018-1 A1, TPMT 2018-1 A2, TPMT 2018-1 A2, TPMT 2018-1 B1, TPMT 2018-1 B1, TPMT 2018-1 B2, TPMT 2018-1 B2, TPMT 2018-1 B3, TPMT 2018-1 B3, TPMT 2018-1 B4, TPMT 2018-1 B4, TPMT 2018-1 B5, TPMT 2018-1 B5, TPMT 2018-1 M1, TPMT 2018-1 M1, TPMT 2018-1 M2 and TPMT 2018-1 M2
2.	98.2.145	TPMT 2018-2 A1, TPMT 2018-2 A1, TPMT 2018-2 A2, TPMT 2018-2 A2, TPMT 2018-2 B1, TPMT 2018-2 B1, TPMT 2018-2 B2, TPMT 2018-2 B2, TPMT 2018-2 B3, TPMT 2018-2 B3, TPMT 2018-2 B4, TPMT 2018-2 B4, TPMT 2018-2 B5, TPMT 2018-2 B5, TPMT 2018-2 M1, TPMT 2018-2 M1, TPMT 2018-2 M2 and TPMT 2018-2 M2
2.	98.2.146	TPMT 2018-3 A1, TPMT 2018-3 A1, TPMT 2018-3 A2, TPMT 2018-3 A2, TPMT 2018-3 B1, TPMT 2018-3 B1, TPMT 2018-3 B2, TPMT 2018-3 B2, TPMT 2018-3 B3, TPMT 2018-3 B3, TPMT 2018-3 B4, TPMT 2018-3 B4, TPMT 2018-3 B5, TPMT 2018-3 B5, TPMT 2018-3 M1, TPMT 2018-3 M1, TPMT 2018-3 M2 and TPMT 2018-3 M2
2.	98.2.147	TPMT 2018-4 A1, TPMT 2018-4 A1, TPMT 2018-4 A2, TPMT 2018-4 A2, TPMT 2018-4 B1, TPMT 2018-4 B1, TPMT 2018-4 B2, TPMT 2018-4 B2, TPMT 2018-4 B3, TPMT 2018-4 B3, TPMT 2018-4 B4, TPMT 2018-4 B4, TPMT 2018-4 B5, TPMT 2018-4 B5, TPMT 2018-4 M1, TPMT 2018-4 M1, TPMT 2018-4 M2 and TPMT 2018-4 M2
2.	98.2.148	TPMT 2018-5 A1, TPMT 2018-5 A1, TPMT 2018-5 A2, TPMT 2018-5 A2, TPMT 2018-5 B1, TPMT 2018-5 B1, TPMT 2018-5 B2, TPMT 2018-5 B2, TPMT 2018-5 B3, TPMT 2018-5 B3, TPMT 2018-5 B4, TPMT 2018-5 B4, TPMT 2018-5 B5, TPMT 2018-5 B5, TPMT 2018-5 M1, TPMT 2018-5 M1, TPMT 2018-5 M2 and TPMT 2018-5 M2

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2.	98.2.149	TPMT 2018-6 A1A, TPMT 2018-6 A1A, TPMT 2018-6 A1B, TPMT 2018-6 A1B, TPMT 2018-6 A2, TPMT 2018-6 A2, TPMT 2018-6 B1, TPMT 2018-6 B1, TPMT 2018-6 B2, TPMT 2018-6 B2, TPMT 2018-6 B3, TPMT 2018-6 B3, TPMT 2018-6 B4, TPMT 2018-6 B4, TPMT 2018-6 B5, TPMT 2018-6 B5, TPMT 2018-6 M1, TPMT 2018-6 M1, TPMT 2018-6 M2 and TPMT 2018-6 M2
2.	98.2.150	TPMT 2019-1 A1, TPMT 2019-1 A1, TPMT 2019-1 A2, TPMT 2019-1 A2, TPMT 2019-1 B1, TPMT 2019-1 B1, TPMT 2019-1 B2, TPMT 2019-1 B2, TPMT 2019-1 B3, TPMT 2019-1 B3, TPMT 2019-1 B4, TPMT 2019-1 B4, TPMT 2019-1 B5, TPMT 2019-1 B5, TPMT 2019-1 M1, TPMT 2019-1 M1, TPMT 2019-1 M2 and TPMT 2019-1 M2
2.	98.2.151	TPMT 2019-2 A1, TPMT 2019-2 A1, TPMT 2019-2 A2, TPMT 2019-2 A2, TPMT 2019-2 B1, TPMT 2019-2 B1, TPMT 2019-2 B2, TPMT 2019-2 B2, TPMT 2019-2 B3, TPMT 2019-2 B3, TPMT 2019-2 B4, TPMT 2019-2 B4, TPMT 2019-2 B5, TPMT 2019-2 B5, TPMT 2019-2 M1, TPMT 2019-2 M2 and TPMT 2019-2 M2
2.	98.2.152	TPMT 2019-3 A1, TPMT 2019-3 A1, TPMT 2019-3 A2, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 B5, TPMT 2019-3 M1, TPMT 2019-3 M1, TPMT 2019-3 M2 and TPMT 2019-3 M2
2.	98.2.153	TPMT 2019-4 A1, TPMT 2019-4 A1, TPMT 2019-3 A2, TPMT 2019-3 A2, TPMT 2019-3 B1, TPMT 2019-3 B1, TPMT 2019-3 B2, TPMT 2019-3 B2, TPMT 2019-3 B3, TPMT 2019-3 B3, TPMT 2019-3 B4, TPMT 2019-3 B4, TPMT 2019-3 B5, TPMT 2019-3 B5, TPMT 2019-3 M1, TPMT 2019-3 M1, TPMT 2019-3 M2 and TPMT 2019-3 M2
2.	98.2.154	TPMT 2019-HY1 A1, TPMT 2019-HY1 A1, TPMT 2019-HY1 A2, TPMT 2019-HY1 A2, TPMT 2019-HY1 B1, TPMT 2019-HY1 B1, TPMT 2019-HY1 B2, TPMT 2019-HY1 B2, TPMT 2019-HY1 B3, TPMT 2019-HY1 B3, TPMT 2019-HY1 B4, TPMT 2019-HY1 B4, TPMT 2019-HY1 B5, TPMT 2019-HY1 B5, TPMT 2019-HY1 M1, TPMT 2019-HY1 M1, TPMT 2019-HY1 M2 and TPMT 2019-HY1 M2
2.	98.2.155	TPMT 2019-HY2 A1, TPMT 2019-HY2 A1, TPMT 2019-HY2 A2, TPMT 2019-HY2 A2, TPMT 2019-HY2 B1, TPMT 2019-HY2 B1, TPMT 2019-HY2 B2, TPMT 2019-HY2 B2, TPMT 2019-HY2 B3, TPMT 2019-HY2 B3, TPMT 2019-HY2 B4, TPMT 2019-HY2 B4, TPMT 2019-HY2 B5, TPMT 2019-HY2 B5, TPMT 2019-HY2 M1, TPMT 2019-HY2 M2 and TPMT 2019-HY2 M2
2.	98.2.156	TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1A, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A1B, TPMT 2019-HY3 A2, TPMT 2019-HY3 A2, TPMT 2019-HY3 B1, TPMT 2019-HY3 B1, TPMT 2019-HY3 B2, TPMT 2019-HY3 B2, TPMT 2019-HY3 B3, TPMT 2019-HY3 B3, TPMT 2019-HY3 B4, TPMT 2019-HY3 B4, TPMT 2019-HY3 B5, TPMT 2019-HY3 B5, TPMT 2019-HY3 M1, TPMT 2019-HY3 M1, TPMT 2019-HY3 M2 and TPMT 2019-HY3 M2
2.	98.2.157	TPMT 2019-MH1 A2, TPMT 2019-MH1 A2, TPMT 2019-MH1 B1, TPMT 2019-MH1 B1, TPMT 2019-MH1 B2, TPMT 2019-MH1 B2, TPMT 2019-MH1 B3, TPMT 2019-MH1 B3, TPMT 2019-MH1 B4, TPMT 2019-MH1 B4, TPMT 2019-MH1 B5, TPMT 2019-MH1 B5, TPMT 2019-MH1 M1, TPMT 2019-MH1 M1,

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2.	98.2.158	TPMT 2020-1 A1, TPMT 2020-1 A1, TPMT 2020-1 A2A, TPMT 2020-1 A2A, TPMT 2020-1 A2B, TPMT 2020-1 A2B, TPMT 2020-1 B1, TPMT 2020-1 B1, TPMT 2020-1 B2, TPMT 2020-1 B2, TPMT 2020-1 B3, TPMT 2020-1 B3, TPMT 2020-1 B4, TPMT 2020-1 B4, TPMT 2020-1 B5, TPMT 2020-1 B5, TPMT 2020-1 M1, TPMT 2020-1 M1, TPMT 2020-1 M2, TPMT 2020-1 M2, TPMT 2020-1 XA and TPMT 2020-1 XA
2.	98.2.159	TPMT 2020-2 A1A, TPMT 2020-2 A1A, TPMT 2020-2 A1B, TPMT 2020-2 A1B, TPMT 2020-2 A2, TPMT 2020-2 A2, TPMT 2020-2 B1, TPMT 2020-2 B1, TPMT 2020-2 B2, TPMT 2020-2 B2, TPMT 2020-2 B3, TPMT 2020-2 B3, TPMT 2020-2 B4, TPMT 2020-2 B4, TPMT 2020-2 M1, TPMT 2020-2 M1, TPMT 2020-2 M2, TPMT 2020-2 M2, TPMT 2020-2 XA and TPMT 2020-2 XA
2.	98.2.160	TPMT 2020-3 A1, TPMT 2020-3 A1, TPMT 2020-3 A2, TPMT 2020-3 A2, TPMT 2020-3 B1, TPMT 2020-3 B1, TPMT 2020-3 B2, TPMT 2020-3 B2, TPMT 2020-3 B3, TPMT 2020-3 B3, TPMT 2020-3 B4, TPMT 2020-3 B4, TPMT 2020-3 B5, TPMT 2020-3 B5, TPMT 2020-3 M1, TPMT 2020-3 M1, TPMT 2020-3 M2, TPMT 2020-3 M2, TPMT 2020-3 XA and TPMT 2020-3 XA
2.	98.2.161	TPMT 2020-4 B2, TPMT 2020-4 B2, TPMT 2020-4 B3, TPMT 2020-4 B3, TPMT 2020-4 B4, TPMT 2020-4 B4, TPMT 2020-4 B5, TPMT 2020-4 B5, TPMT 2020-4 XA and TPMT 2020-4 XA
2.	98.2.162	TPMT 2020-MH1 A1A, TPMT 2020-MH1 A1A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 A2A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B1A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B2A, TPMT 2020-MH1 B3, TPMT 2020-MH1 B3, TPMT 2020-MH1 M1, TPMT 2020-MH1 M1, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M1A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 M2A, TPMT 2020-MH1 XB and TPMT 2020-MH1 XB
2.	98.2.163	TPMT 2021-1 B1, TPMT 2021-1 B1, TPMT 2021-1 B2, TPMT 2021-1 B2, TPMT 2021-1 B3, TPMT 2021-1 B3, TPMT 2021-1 B4, TPMT 2021-1 B4, TPMT 2021-1 B5, TPMT 2021-1 B5, TPMT 2021-1 XA and TPMT 2021-1 XA
2.	98.2.164	TPMT 2021-R1 B1, TPMT 2021-R1 B1, TPMT 2021-R1 B2, TPMT 2021-R1 B2, TPMT 2021-R1 B3, TPMT 2021-R1 B3, TPMT 2021-R1 B4, TPMT 2021-R1 B4, TPMT 2021-R1 M1, TPMT 2021-R1 M1, TPMT 2021-R1 M2 and TPMT 2021-R1 M2
2.	98.2.165	TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B1, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B2, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B3, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B4, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 B5, TPMT 2021-SJ1 M2 and TPMT 2021-SJ1 M2
2.	98.2.166	TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A1B, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 A2, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B1, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B2, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B3, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 B4, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M1, TPMT 2021-SJ2 M2 and TPMT 2021-SJ2 M2
2.	98.2.167	TPMT 2022-1 A1, TPMT 2022-1 A1, TPMT 2022-1 A2, TPMT 2022-1 A2, TPMT 2022-1 B1, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 B4, TPMT 2022-1 B5, TPMT 2022-1 B5, TPMT 2022-1 M1, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 M2, TPMT 2022-1 XA and TPMT 2022-1 XA

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2.	98.2.168	TPMT 2022-2 A1, TPMT 2022-2 A1, TPMT 2022-2 A2, TPMT 2022-2 A2, TPMT 2022-2 B1, TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 B2, TPMT 2022-2 B3, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 B5, TPMT 2022-2 M1, TPMT 2022-2 M1, TPMT 2022-2 M2, TPMT 2022-2 M2, TPMT 2022-2 XA and TPMT 2022-2 XA
2.	98.2.169	TPMT 2022-3 A1, TPMT 2022-3 A1, TPMT 2022-3 A2, TPMT 2022-3 A2, TPMT 2022-3 B1, TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 B5, TPMT 2022-3 M1, TPMT 2022-3 M1, TPMT 2022-3 M2 and TPMT 2022-3 M2
2.	98.2.170	TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M2, TPMT 2022-EBO1 M3 and TPMT 2022-EBO1 M3
2.	98.2.171	TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 A1B, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 A2, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B1, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B2, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B3, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B4, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 B5, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M1, TPMT 2022-SJ1 M2 and TPMT 2022-SJ1 M2
2.	98.2.172	TPMT 2023-1 A1, TPMT 2023-1 A1, TPMT 2023-1 A2, TPMT 2023-1 A2, TPMT 2023-1 B1, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B4, TPMT 2023-1 B5, TPMT 2023-1 B5, TPMT 2023-1 M1, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 M2, TPMT 2023-1 XA and TPMT 2023-1 XA
2.	98.2.173	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.174	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.175	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.176	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.177	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.178	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.179	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

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2.	98.2.180	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	98.2.181	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	99	The filer owns this General Partner entity.
2.	99.1	See lines 99.2.1 through 99.2.7 for the Fund holding on which this interest is based
2.	99.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	99.2.4	See Item 1.2.54
2.	99.2.5	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	99.2.6	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	99.2.7	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P. These assets are part of the First Key Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States.
2.	100	The filer owns this General Partner entity.
2.	100.1	See lines 100.2.1 through 100.2.5 for the Fund holding on which this interest is based
2.	100.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	100.2.3	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.

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2.	100.2.4	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	100.2.5	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through SFR Delos Partners L.P.
2.	101	The filer owns this Managing Member entity
2.	101.3.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	101.3.3	HD Holdings II Limited (Industry: Consumer Goods: Durable / Home Furnishings). The borrower has entered into the following loan agreements: Second Lien Term Loan A, Second Lien Term Loan C, and Second Lien Term Loan D.
2.	102	The filer owns this General Partner entity.
2.	102.1	See lines 2.2.1 through 2.2.137 for the Fund holding on which this interest is based
2.	102.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	102.2.5	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	102.2.6	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	102.2.7	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	102.2.8	ETC Global Group LLC (financial services company offering clearing, settlement and custodial services). This private common unit and private preferred unit investment is held through ETC Holder LLC.
2.	102.2.9	Pacino Power International S.L. (Spanish operating company in the wind/renewable energy sector). This position is held through Promontoria Europe Investments 80 LDC, Promontoria Europe Investments 87 LDC, Promontoria 115 Coöperatie U.A. and Promontoria Holding 347 B.V. In addition, Promontoria Greengo Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	102.2.10	True Taj LLC (debt issuing subsidiary of Toys R' Us).

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2.	102.2.11	See item 2.2.9.
2.	102.2.12	Libbey Glass Inc. (home houseware glass production company). Private Common shares held directly by Fund.
2.	102.2.13	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	102.2.14	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	102.2.15	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	102.2.16	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	102.2.17	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	102.2.18	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	102.2.19	See item 15.2.3.
2.	102.2.20	See item 15.2.4.
2.	102.2.21	See item 2.2.120.
2.	102.2.22	See item 2.2.121.
2.	102.2.23	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	102.2.24	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	102.2.25	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22
2.	102.2.26	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	102.2.27	COIN 3 5/8 10/01/31
2.	102.2.28	NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24

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2.	102.2.29	MNK 14 3/4 11/14/28
2.	102.2.30	NWFIBR 6 02/15/28
2.	102.2.31	ROMARK REopener 11 01/01/23, ROMARK 11 01/01/2023, ROMARK Re-Opener 11 01/01/2023
2.	102.2.32	TOTALP 7 1/2 11/12/25, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28
2.	102.2.33	TPCG 13 12/16/27
2.	102.2.34	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 1.5 Lien Incremental Loan, Senior Pari Loan.
2.	102.2.35	Escrow rights with respect to the following: VCT Holdings, LLC – Escrow.
2.	102.2.36	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow.
2.	102.2.37	Escrow rights with respect to the following: SEGR Escrow Position.
2.	102.2.38	See item 46.2.113
2.	102.2.40	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	102.2.41	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	102.2.42	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This is an operating business that , among other functions, services non-performing loans for its clients. This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	102.2.43	See item 7.2.20.
2.	102.2.44	See item 7.2.36.
2.	102.2.45	See item 7.2.38.
2.	102.2.46	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

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2.	102.2.47	Promontoria Holding 236 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs for the European NPL Business).
2.	102.2.48	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	102.2.49	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	102.2.50	Iside SPE S.r.l. and CR Firenze Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Firenze Investor, LP which is part of the Cerberus group's European NPL Business and, owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian NPL portfolio) . Certain enforced assets from the Italian NPL portfolio are held for the European NPL Business through Promontoria Europe Investments 219 LDC, Promontoria 113 Coöperatie U.A., Promontoria Holding 343 B.V., which owns CR Firenze Real Estate S.r.L. (a local SPV).
2.	102.2.51	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and, owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	102.2.52	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	102.2.53	Oniro SPV S.r.l. (an Italian company). This position is held through Cerberus Primo Investor, LP which is part of the Cerberus group's European NPL Business and, owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 221 LDC, Promontoria 117 Coöperatie U.A., and Promontoria Holding 382 B.V., via local Italian SPVs.

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2.	102.2.54	Promontoria (Redwood) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	102.2.55	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and, owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	102.2.56	Promontoria Big Ben Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds portfolio of shipping NPLs). This position is held through Promontoria Europe Investments 173 LDC, Promontoria 66 Coöperatie U.A, Promontoria Holding 270 B.V. and Promontoria Holding 271 B.V. In addition, Promontoria Big Ben Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	102.2.57	B 02/06/24, B 04/02/24, B 04/30/24, B 01/09/24, B 03/05/24
2.	102.2.58	T 4 1/8 11/15/32, T 3 1/2 02/15/33, T 4 1/2 11/15/33
2.	102.2.60	Laureate Education Inc. (Industry: Consumer Services) This borrower has entered into the following loan agreement: Revolver.
2.	102.2.61	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	102.2.62	Comscore Inc. (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	102.2.63	Yak Access LLC (right of way access provider). Preferred unit equity investment.
2.	102.2.64	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	102.2.65	FullBeauty Brands Holding Corp. (Consumer apparel company). This private common stock and private preferred stock investment is held through Cerberus Equity Holdings LP (Class A and B).

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2.	102.2.66	Guitar Center, Inc. (musical instrument retail company). This private preferred stock investment is held through Cerberus Equity Holdings LP (Class C).
2.	102.2.67	See item 7.2.13.
2.	102.2.68	See item 7.2.15.
2.	102.2.69	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	102.2.70	See item 7.2.16.
2.	102.2.71	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	102.2.72	See item 7.2.25.
2.	102.2.73	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	102.2.74	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	102.2.75	See item 31.2.53.
2.	102.2.76	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.
2.	102.2.77	See item 31.2.56.
2.	102.2.78	See item 18.2.44.
2.	102.2.79	Affinion (AIS Holdco LLC) (Industry: Finance). This borrower has entered into the following loan agreement: Second Lien Term Loan.
2.	102.2.80	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.81	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: First Lien Term B.

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2.	102.2.82	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	102.2.83	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.84	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.85	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	102.2.86	Carestream Dental Equipment Inc. (Industry: Health Care/Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.87	Carriage Purchaser Inc (Industry: Industrial Services - Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan B.
2.	102.2.88	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreement: New Term Loan.
2.	102.2.89	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals/Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan, Super Senior Term Loan.
2.	102.2.90	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.91	Esdec Solar Group BV (Industry: Renewable Energy). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.92	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.93	Full Beauty Brands (Industry: Retail Discretionary/Catalog and TV Based Retailers). This borrower has entered into the following loan agreement: New Term Loan.
2.	102.2.94	Gibson Brands, Inc. (Industry: Consumer Discretionary/Leisure Products). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	102.2.95	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.96	Groupe Solmax Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: 1st Lien Term Loan.

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2.	102.2.97	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services). This borrower is has entered into the following loan agreement: Term Loan.
2.	102.2.98	HDT Global (Industry: Aerospace & Defense /Aerospace & Defense). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.99	Hexion Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	102.2.100	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	102.2.101	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). This borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	102.2.102	Interserve (Industry: Construction Services). This borrower has entered into the following loan agreements: Reinstated RMDK FinCo, New Money A, New Money B, New Money D, New Money C.
2.	102.2.103	IQOR US Inc. (Industry: IT Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan (PIK).
2.	102.2.104	Isagenix International LLC (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	102.2.105	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	102.2.106	Joens Healthcare, LLC (Industry: Healthcare). This borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan, New Term Loan.
2.	102.2.107	K&N Parent (Industry: Consumer Discretionary Products - Automotive). This borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	102.2.108	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	102.2.109	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.110	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	102.2.111	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement:1st Lien Term Loan.

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2.	102.2.112	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	102.2.113	LTI Holdings Inc (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.114	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.115	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreements: First Out Term Loan, Second Out Term Loan.
2.	102.2.116	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into a Term Loan B-1st Lien.
2.	102.2.117	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	102.2.118	Merlin Buyer Inc. Bettcher Industries (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.119	Michael Baker International LLC (Industry: Construction & Building/Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.120	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.121	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	102.2.122	Oscar Acquisitionco, LLC (Industry: Construction Materials). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.123	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Packaging Coordinators Midco Inc - 1st Lien Term Loan.
2.	102.2.124	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.125	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	102.2.126	Redstone Holdco 2 LP (RSA Security) (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.

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2.	102.2.127	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable/Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.128	Skopima Consilio Parent LLC (Industry: Software). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.129	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.
2.	102.2.130	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement:
2.	102.2.131	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	102.2.132	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Take Back Loan.
2.	102.2.133	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing/Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	102.2.134	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	102.2.135	Titan Acquisition Co. New Zeland Ltd (Trade ME). (Industry: Consumer Discretionary/Broadline Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	102.2.136	Ulterra Holdings Inc. (Industry: Energy/Oil & Gas Equipment & Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	102.2.137	Viad Corp (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	103	The filer owns this General Partner entity.
2.	103.1	See lines 103.2.1 through 103.2.23 for the Fund holding on which this interest is based
2.	103.2.2	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X A1, TPMF 2024-GR7X B, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	103.2.5	An equity investment in senior housing community RE property located in Houston, TX held through CRE The Heights Member, LLC and CRE-HCW The Heights JV, LLC (majority owner).

PART	#	ENDNOTE
2.	103.2.6	Promontoria Holding 420 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and Special Purpose Vehicle). This entity is held through Promontoria Europe Investments 200 L.P., Promontoria 159 Coöperatie U.A. and Promontoria Holding 419 B.V. This entity owns Promontoria Backgammon Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business, and Promontoria Checkers S.A.U., which owns Spanish REOs for the European NPL Business.
2.	103.2.7	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business Vehicle). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	103.2.8	Promontoria Boreal DAC (Irish company which is part of the Cerberus group's European NPL Business and holdsspecial purpose vehicle holding a portfolio of Spanish NPLs). This investment is held through Promontoria Europe Investments 199 LP, Promontoria 121 Cooperatie UA, Promontoria Holding 392 BV, and Promontoria Holding 393 BV.
2.	103.2.9	This position in common equity securities of Velo Bank is held through Promontoria Europe Investments 191 L.P., Promontoria 158 Coöperatie U.A. and (with 2 minority investors) Promontoria Holding 418 B.V.
2.	103.2.10	Orange European Holdings B.V. (Dutch joint venture company which is part of the Cerberus group's European NPL Business and vehicle with Intrum AB that holds portfolios of unsecured European NPLs through its subsidiaries, (1) Promontoria Boreal DAC, which in turn owns each of Intrum Hellas DAC, Alpheus Hellas DAC, and Intrum Hellas 2 DAC, and (2) Intrum Debt Finance AG). Borrowers are located in Greece, Poland, Sweden, Germany, Finland, Portugal, Denmark, France, Switzerland, Spain and other EUR countries. Cerberus Funds' majority JV investment is held through Promontoria Europe Investments 242 L.P., Promontoria 166 Coöperatie U.A., Promontoria Holding 436 B.V., and Promontoria Holding 437 B.V.
2.	103.2.11	Promontoria Holding 456 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds special purpose vehicle holding (1) notes issued by Blue Italy SPV SRL and backed by Italian NPL portfolios, and (2) portfolios of Sweden and Norway NPLs owned by its indirect subsidiaries Promontoria Loki DAC and Promontoria Nari DAC (Irish DACs)). The investment in Promontoria Holding 456 B.V. is held through Promontoria Europe Investments 258 L.P., and Promontoria 175 Coöperatie U.A.. Promontoria Holding 456 B.V. holds its investment in the Irish DACs through Loki C.V., and Promontoria Loki Holding DAC.

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2.	103.2.12	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business Special Purpose Vehicle). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity) This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	103.2.13	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds Special Purpose Vehicle holding U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	103.2.14	Promontoria (Acer) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a Special Purpose Vehicle holding secured Irish NPL portfolio). This position is held through Promontoria Europe Investments 210 L.P., Promontoria 169 Coöperatie U.A., Promontoria Holding 442 B.V. and Promontoria Holding 443 B.V.
2.	103.2.15	See item 40.2.42
2.	103.2.16	Promontoria Holding 441 B.V. (Dutch company which is part of the Cerberus group's European NPL Business Special Purpose Vehicle). This position is held through Promontoria Europe Investments 222 L.P., Promontoria 168 Coöperatie U.A. and Promontoria Holding 440 B.V. This entity owns Promontoria Heracles Designated Activity Company (which owns Spanish unsecured NPL portfolio for the European NPL Business), Promontoria Cronos Designated Activity Company (which owns Spanish secured NPL portfolio for the European NPL Business) and Promontoria Atlas SL (which owns Spanish REO portfolio for the European NPL Business).
2.	103.2.17	Iberia Inversiones II Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds an Special Purpose Vehicle holding unsecured Spanish NPL portfolio). This position is held through Promontoria Europe Investments 195 L.P., Promontoria 167 Coöperatie U.A., Promontoria Holding 438 B.V. and Promontoria Holding 439 B.V.
2.	103.2.18	See item 2.2.140
2.	103.2.19	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	103.2.20	GSWMIN 0 04/30/26

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2.	103.2.21	See item 2.2.141
2.	103.2.22	Twin Star Holdings Ltd. (Industry: Base Metals Mining Services) This borrower has entered into the following loan agreement: Facility A
2.	103.2.23	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	104	The filer owns this General Partner entity.
2.	104.1	See lines 104.2.1 through 104.2.162 for the Fund holding on which this interest is based
2.	104.2.1	An equity investment in commercial RE located at 2555 Midway Boulevard, Broomfield, CO is held through CRE 2555 Midway Member, LLC, CRE-SKB 2555 Midway JV, LLC (Joint Venture Vehicle) and CRE-SKB 2555 Midway Owner, LLC.
2.	104.2.2	28-90 REVIEW AVE MEZZ MEMBER LLC (Mezzanine loan secured by the ownership interests in the property owner that owns a multi-story logistics development project totaling approximately 720k SF of warehouse space and parking located at 28-90 Review Ave., New York, NY) This borrower has entered into the following loan agreements: Delayed Draw Term Loan
2.	104.2.3	An equity investment in commercial RE located at 360 Independence Ave, Mechanicsburg, PA is held through CRE 360 Independence Member, LP, CRE-LSG 360 Independence JV, LP (Joint Venture Vehicle), CRE-LSG 360 Independence REIT, LLC and CRE-LSG 360 Independence Owner, LLC.
2.	104.2.4	450 Eleventh Ave. (Mezzanine loan secured by the ownership interests in the property owner that owns a 379-key, full-service Marriott Tribute luxury hotel under construction in the Hudson Yards neighborhood at 450 Eleventh Ave.) This borrower has entered into the following loan agreements: Delayed Draw Term Loan
2.	104.2.5	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2023-SFR1 F
2.	104.2.6	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 RC1, AUBN 15 RC2
2.	104.2.7	This Securitization Trust has issued the following securities that are owned by the Fund: AUBN 15 Z, AUBN 15 X
2.	104.2.8	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 B1, BMIR 2022-2 M2, BMIR 2024-1 B1, BMIR 2024-1 M2

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2.	104.2.9	This Securitization Trust has issued the following securities that are owned by the Fund: BIG 2022-BIG D, BIG 2022-BIG C
2.	104.2.10	BlueGate Boat and RV Storage (Storage facilities). This position is held through CRE Boat and RV Member, LLC, CRE-BG Boat and RV JV, LLC and CRE-BG Boat and RV Holdco, LLC.
2.	104.2.11	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-XL F, BX 2019-XL G, BX 2019-XL E
2.	104.2.12	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-MMP D, BX 2019-MMP E, BX 2022-GPA D, BX 2022-GPA C, BX 2022-MVRK E, BX 2022-PSB D, BX 2022-PSB C, BX 2021-LBA GJV, BX 2021-VOLT F, BX 2021-ACNT E
2.	104.2.13	This Securitization Trust has issued the following securities that are owned by the Fund: BXSC 2022-WSS F
2.	104.2.14	This Securitization Trust has issued the following securities that are owned by the Fund: CALI 2024-SUN D
2.	104.2.15	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X
2.	104.2.16	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 B4, CHASE 2023-RPL1 B5, CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3
2.	104.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2021-BHAR C
2.	104.2.18	Escrow rights with respect to the following: CRM1 2024-OM2C REPO RESERVE
2.	104.2.19	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.20	Escrow rights with respect to the following: CRM1 2024-OM3B REPO RESERVE, CRM1 2024-OM3C REPO RESERVE
2.	104.2.21	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.22	Escrow rights with respect to the following: CRM1 2024-OM4A REPO RESERVE, CRM1 2024-OM4B Repo Reserve, CRM1 2024-OM4C REPO RESERVE
2.	104.2.23	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

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2.	104.2.24	Escrow rights with respect to the following: CRM1 2024-OM5B REPO RESERVE, CRM1 2024-OM5C REPO RESERVE
2.	104.2.25	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.26	Escrow rights with respect to the following: CRM1 2024-OM6A REPO RESERVE
2.	104.2.27	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.28	Escrow rights with respect to the following: CRM1 2024-OM7B REPO RESERVE, CRM1 2024-OM7C HELOC Reserve, CRM1 2024-OM7C REPO RESERVE
2.	104.2.29	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.30	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.31	An equity investment in commercial RE located at 2022 N. 31 Avenue, Phoenix, AZ 85027 is held through CRE Crosspoint Member, LLC, CRE-WPL Crosspoint JV, LLC (majority owner), CRE-WPL Crosspoint Holding, LLC and CRE-WPL Crosspoint Owner, LLC.
2.	104.2.32	This Securitization Trust has issued the following securities that are owned by the Fund: EMIR 2023-1 M2, EMIR 2023-1 B1
2.	104.2.33	This Securitization Trust has issued the following securities that are owned by the Fund: EURO 36A F
2.	104.2.34	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2023-R05 1B2, CAS 2023-R06 1B2, CAS 2022-R02 2B2, CAS 2022-R04 1B2
2.	104.2.35	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	104.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2
2.	104.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B
2.	104.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2017-3 BIO

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2.	104.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2023-1 M, SCRT 2023-1 BXS
2.	104.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA6 B2, STACR 2023-DNA1 B1, STACR 2021-DNA7 B2, STACR 2022-DNA1 B2, STACR 2022-HQA1 B2, STACR 2021-HQA4 B2, STACR 2021-HQA3 B2, STACR 2022-DNA2 B2
2.	104.2.41	An equity investment in a RE portfolio of self-storage facilities in the US held through CRE Self Storage JV Member, LLC and CRE-GSI Self Storage JV, LLC (majority owner).
2.	104.2.42	An equity investment in a RE development portfolio of self-storage facilities in the US held through CRE Self Storage Development Member II, LLC and CRE-GSI Self Storage Development JV II, LLC (majority owner).
2.	104.2.43	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2019-WOLF E, GWT 2019-WOLF C, GWT 2024-WLF2 E
2.	104.2.44	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2022-AGSS D, GSMS 2022-AGSS C, GSMS 2022-ECI C, GSMS 2022-ECI D, GSMS 2018-LUAX D, GSMS 2023-FUN A
2.	104.2.45	This Securitization Trust has issued the following securities that are owned by the Fund: HIT 2022-HI32 G, HIT 2022-HI32 F, HIT 2022-HI32 E, HIT 2022-HI32 D
2.	104.2.46	An equity investment in senior housing community RE property located in Houston, TX held through CRE The Heights Member, LLC and CRE-HCW The Heights JV, LLC (majority owner).
2.	104.2.47	This Securitization Trust has issued the following securities that are owned by the Fund: TOWN 2022-STAY C, TOWN 2022-STAY D
2.	104.2.48	Promontoria Holding 422 B.V. (Dutch Joint Venture company which is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 250 LLC, Promontoria 160 Coöperatie U.A., Promontoria 421 B.V. This entity owns Promontoria UK Holdco B.V., which owns Promontoria UK Property Dartford Ltd, Promontoria UK Property Holding Ltd, Promontoria UK Property Leyland Ltd, Promontoria UK Property Melton Mowbray Ltd, Promontoria ISF UK Doncaster Limited and Promontoria ISF UK Purfleet Limited, each of which own industrial assets in the UK for the European Real Estate Business. This entity also owns Promontoria ISF NL Holdco B.V., which owns Promontoria ISF NL Klundert B.V., which owns an industrial asset in the Netherlands for the European Real Estate Business.
2.	104.2.49	An equity investment in a RE portfolio of industrial service facilities located in the United States held through CRE ISF JV Member II, LLC and CRE-SFG ISF JV II, LLC (majority member).
2.	104.2.50	An equity investment in a residential RE development platform located in Florida, United States held through CRE Resi Dev Member, LLC and CRE-JDG Resi Dev JV, LLC (majority owner).

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2.	104.2.51	Escrow rights with respect to the following: JPMMT 23-HE2 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust
2.	104.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 AIOS, JPMMT 2023-HE2 X
2.	104.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: JPMMT 2023-HE2 B4, JPMMT 2023-HE2 M1, JPMMT 2023-HE2 M2, JPMMT 2023-HE2 M3, JPMMT 2023-HE2 B3, JPMMT 2023-HE2 B1, JPMMT 2023-HE2 B2, JPMMT 2023-HE2 A1
2.	104.2.54	KAISAG 9 3/8 06/30/24, KAISAG 8 1/2 06/30/22, KAISAG 11 1/4 04/16/25, KAISAG 11.95 10/22/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 11.95 11/12/23, KAISAG 11.7 11/11/25, KAISAG 9.95 07/23/25, KAISAG 11.65 06/01/26, KAISAG 11 1/2 01/30/23, KAISAG 10 1/2 09/07/22
2.	104.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: LMLO 2023-1A C, LMLO 2023-1A D, LMLO 2023-1A B
2.	104.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-2 XS, MCMLT 2017-3 X, MCMLT 2017-3 XS, MCMLT 2017-2 X
2.	104.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-3 B4, MCMLT 2017-2 B4, MCMLT 2017-2 B5, MCMLT 2017-3 B5
2.	104.2.58	An equity investment in a manufactured housing RE development platform located in Dallas, TX held through CRE MHC Member, LLC and CRE-MPC MHC JV, LLC (majority owner).
2.	104.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1
2.	104.2.61	Prime Data Centers (Secured by (i) land and power improvements for data center use located at 11753 W Lower Buckeye Rd in Tolleson, AZ, and (ii) land in Lockhart, TX) This borrower has entered into the following loan agreement: Delayed Draw Term Loan.
2.	104.2.62	Promontoria Holding 420 B.V. (Dutch Special Purpose Vehicle). This entity is held through Promontoria Europe Investments 200 L.P., Promontoria 159 Coöperatie U.A. and Promontoria Holding 419 B.V. This entity owns Promontoria Backgammon Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios, and Promontoria Checkers S.A.U., which owns Spanish REOs.
2.	104.2.63	Promontoria Bahia SL (Spanish company which is part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 198 LLC, Promontoria 141 Coöperatie U.A., Promontoria Holding 380 B.V. and Promontoria Holding 381 B.V. This entity owns Hotel Concord SL (which operates three hotels in Spain for the European Real Estate Business) and is majority owner of Picafort Hotels SL (which operates a hotel under a financial lease agreement for the European Real Estate Business) and Hoteles Ferrer SL (which owns two hotels in Spain for the European Real Estate Business).

PART	#	ENDNOTE
2.	104.2.64	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	104.2.65	See Item 31.2.54
2.	104.2.66	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	104.2.67	This position in common equity securities of Velo Bank is held through Promontoria Europe Investments 191 L.P., Promontoria 158 Coöperatie U.A. and (with 2 minority investors) Promontoria Holding 418 B.V.
2.	104.2.68	Promontoria Austria THH B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business and owns a hotel in Austria). The underlying assets have been sold. This position is held through Promontoria Hochgurgl Investments L.P., Promontoria 114 Coöperatie U.A., Promontoria Holding 345 B.V., Promontoria Holding 346 B.V., Promontoria Austria Holdings B.V. and Promontoria Austria THH Holding B.V.
2.	104.2.69	Promontoria Holding 422 B.V. (Dutch Joint Venture company which is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 250 LLC, Promontoria 160 Coöperatie U.A., Promontoria 421 B.V. This entity owns Promontoria UK Holdco B.V., which owns Promontoria UK Property Dartford Ltd, Promontoria UK Property Holding Ltd, Promontoria UK Property Leyland Ltd, Promontoria UK Property Melton Mowbray Ltd, Promontoria ISF UK Doncaster Limited and Promontoria ISF UK Purfleet Limited, each of which own industrial assets in the UK for the European Real Estate Business. This entity also owns Promontoria ISF NL Holdco B.V., which owns Promontoria ISF NL Klundert B.V., which owns an industrial asset in the Netherlands for the European Real Estate Business.
2.	104.2.70	The issuer has granted a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, and this entry represents the Fund's participation in the value associated with the call option.
2.	104.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X A1, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	104.2.72	Summer LP Sanctum Prop Trust (Australian Trust which holds Australian real estate assets). This position is held through Summer LP Head Trust and Summer LP Mid Trust.

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2.	104.2.73	Promontoria MACC RE 2, SA (Spanish company which is part of the Cerberus group's European Real Estate Business and owns Spanish residential RE rental assets). This position is held through Promontoria Europe Investments 259 L.P., Promontoria 170 Coöperatie U.A. and Promontoria Holding 444 B.V., Promontoria Mahou DAC, and Promontoria MACC Marina S.A.
2.	104.2.74	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	104.2.75	Promontoria (Acer) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a secured Irish NPL portfolio). This position is held through Promontoria Europe Investments 210 L.P., Promontoria 169 Coöperatie U.A., Promontoria Holding 442 B.V. and Promontoria Holding 443 B.V.
2.	104.2.76	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	104.2.77	Promontoria Holding 446 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 224 LDC, Promontoria 136 Coöperatie U.A. and Promontoria Holding 388 B.V. This entity owns Promontoria Poseidon Designated Activity Company (which owns an unsecured Spanish NPL portfolio for the European NPL Business), Promontoria Nereus Designated Activity Company (which owns a secured Spanish NPL portfolio for the European NPL Business) and Promontoria Poseidon SL (which owns Spanish REO portfolio for the European NPL Business). In addition, Promontoria Poseidon Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	104.2.78	Promontoria Holding 441 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 222 L.P., Promontoria 168 Coöperatie U.A. and Promontoria Holding 440 B.V. This entity owns Promontoria Heracles Designated Activity Company (which owns Spanish unsecured NPL portfolio for the European NPL Business), Promontoria Cronos Designated Activity Company (which owns Spanish secured NPL portfolio for the European NPL Business) and Promontoria Atlas SL (which owns Spanish REO portfolio for the European NPL Business).
2.	104.2.79	MORE! Self Storage UK1 Limited (UK company which is part of the Cerberus group's European Real Estate Business and holds self-storage assets located in United Kingdom). This position is held through Promontoria 248 Lender L.P., Promontoria 186 Coöperatie U.A., Promontoria Holding 433 B.V., Promontoria Holding 377 B.V., Promontoria Holding 431 B.V., and Promontoria Umbrella Ltd.

PART	#	ENDNOTE
2.	104.2.80	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	104.2.81	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	104.2.82	An equity investment in a RE portfolio of industrial cold storage facilities located in the United States held through CRE Cold Storage JV Member II, LLC and CRE-Provender Cold Storage II, LLC (majority owner).
2.	104.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2023-1 M2, RMIR 2024-1 M2, RMIR 2024-1 B1, RMIR 2022-1 M2, RMIR 2023-1 B1
2.	104.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS
2.	104.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 A2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2, RCKT 2023-CES1 A1B, RCKT 2023-CES1 B2, RCKT 2023-CES1 B1, RCKT 2023-CES1 A1A
2.	104.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 XS
2.	104.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES2 B3, RCKT 2023-CES2 A1B, RCKT 2023-CES2 A2, RCKT 2023-CES2 M1, RCKT 2023-CES2 M2, RCKT 2023-CES2 B1, RCKT 2023-CES2 B2, RCKT 2023-CES2 A1A
2.	104.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 XS
2.	104.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES1 B2, RCKT 2024-CES1 B1, RCKT 2024-CES1 B3
2.	104.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 XS

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2.	104.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES3 A1B, RCKT 2024-CES3 A2, RCKT 2024-CES3 M1, RCKT 2024-CES3 M2, RCKT 2024-CES3 B1, RCKT 2024-CES3 B2, RCKT 2024-CES3 B3, RCKT 2024-CES3 A1A
2.	104.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 XS
2.	104.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2024-CES5 A1B, RCKT 2024-CES5 A2, RCKT 2024-CES5 A3, RCKT 2024-CES5 M1, RCKT 2024-CES5 B3, RCKT 2024-CES5 B2, RCKT 2024-CES5 B1, RCKT 2024-CES5 A1A
2.	104.2.94	SIRE Australia II Holding Trust (Australian Property Trust). This is an operating business that is building a cold storage / strategic logistics business in Australia. This position is held through Promontoria Strategic RE Assets Holding II, LLC, SIRE Australia II Master Trust and SIRE Australia II Mid Trust. This entity owns SIRE Australia II Property Trust 1, which owns real estate Assets in Australia.
2.	104.2.95	See Item 51.2.122
2.	104.2.96	An equity investment in industrial zoned RE located in Boise, ID held through CRE Sky Ranch Member, LLC and CRE-WPL Sky Ranch JV, LLC .
2.	104.2.97	Spring EQ (Industry: Financials/ Commercial & Residential Mortgage Finance) This borrower has entered into the following loan agreement: Loan to Nova SEQ, LLC
2.	104.2.98	Spiritus Capital LP (Delaware Limited Partnership which is an operating business that originates second lien mortgage loans). This private common unit equity investment is held through Spiritus Aggregator, LP and Spiritus Capital LP. This entity also owns Nova PH, LLC.
2.	104.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2022-DNA5 B2
2.	104.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: THLOG 2024-1X E
2.	104.2.101	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 M1BX, TPHT 2023-1 M2BX, TPHT 2023-1 XS1, TPHT 2023-1 XS2, TPHT 2023-1 X, TPHT 2023-1 XS3
2.	104.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 M1B, TPHT 2023-1 M2B, TPHT 2023-1 XA, TPHT 2023-1 XA2, TPHT 2023-1 M1, TPHT 2023-1 M2, TPHT 2023-1 B5, TPHT 2023-1 A2, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 B4, TPHT 2023-1 A1A, TPHT 2023-1 B1

PART	#	ENDNOTE
2.	104.2.104	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust
2.	104.2.105	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.106	Escrow rights with respect to the following: TPMFT 2022-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.107	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.108	Escrow rights with respect to the following: These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.109	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.110	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE, TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.111	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.112	Escrow rights with respect to the following: TPMFT 2023-OM2 REPO RESERVE, TPMFT 2023-OM2 X REPO RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.113	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.114	Escrow rights with respect to the following: TPMFT 2023-OM3 A REPO RESERVE, TPMFT 2023-OM3 B REPO RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.115	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.116	Escrow rights with respect to the following: TPMFT 2023-OM4 A REPO RESERVE, TPMFT 2023-OM4 B REPO RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

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2.	104.2.117	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.118	Escrow rights with respect to the following: TPMFT 2023-OM5 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust
2.	104.2.119	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.120	Escrow rights with respect to the following: TPMFT 2023-OM6 A REPO RESERVE, TPMFT 2023-OM6B HELOC Reserve, TPMFT 2023-OM6 B REPO RESERVE These escrow rights arose in connection with a securitization completed by the named Securitization Trust
2.	104.2.121	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.122	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.123	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.124	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.125	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.126	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.127	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.128	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.129	Escrow rights with respect to the following: TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.130	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.

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2.	104.2.131	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.132	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.133	Escrow rights with respect to the following: TPMFT 2023-PM8 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.134	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.135	Escrow rights with respect to the following: TPMFT 2024-OM1 A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	104.2.136	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.137	Escrow rights with respect to the following: TPMFT 2024-PM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust
2.	104.2.138	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	104.2.139	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1, TPMT 2023-1 XS2
2.	104.2.140	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XA, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 B5, TPMT 2023-1 M2, TPMT 2023-1 B1, TPMT 2023-1 B2, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 A1
2.	104.2.141	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2CX, TPMT 2023-CES1 XS1, TPMT 2023-CES1 M2AX, TPMT 2023-CES1 XS3, TPMT 2023-CES1 X
2.	104.2.142	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 B2, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 B1, TPMT 2023-CES1 B5, TPMT 2023-CES1 XA, TPMT 2023-CES1 XA2, TPMT 2023-CES1 M2A, TPMT 2023-CES1 A1A
2.	104.2.143	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2FX, TPMT 2023-CES2 XS1, TPMT 2023-CES2 X

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2.	104.2.144	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 M2F, TPMT 2023-CES2 B2, TPMT 2023-CES2 A1B, TPMT 2023-CES2 M1, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 B1, TPMT 2023-CES2 A2, TPMT 2023-CES2 M2, TPMT 2023-CES2 A1A
2.	104.2.145	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2
2.	104.2.146	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 A2, TPMT 2024-1 M1, TPMT 2024-1 M2, TPMT 2024-1 B1, PMT 2024-1 B2, TPMT 2024-1 B5, TPMT 2024-1 A1
2.	104.2.147	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2
2.	104.2.148	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 B1, TPMT 2024-2 A1A, TPMT 2024-2 M1, TPMT 2024-2 M2, TPMT 2024-2 A1B, TPMT 2024-2 A2
2.	104.2.149	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X, TPMT 2024-3 XS2
2.	104.2.150	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 B1, TPMT 2024-3 B2, TPMT 2024-3 B3, TPMT 2024-3 B4, TPMT 2024-3 B5
2.	104.2.151	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X, TPMT 2024-4 XS2
2.	104.2.152	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 B1, TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 A1A, TPMT 2024-4 A1B, TPMT 2024-4 A2, TPMT 2024-4 M1
2.	104.2.153	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X, TPMT 2024-5 XS2
2.	104.2.154	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 B1, TPMT 2024-5 B5, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 M1, TPMT 2024-5 M2, TPMT 2024-5 A1A
2.	104.2.155	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 B2, TPMT 2024-CES1 A1B, TPMT 2024-CES1 M1, TPMT 2024-CES1 M2, TPMT 2024-CES1 B1, TPMT 2024-CES1 A2, TPMT 2024-CES1 A1A
2.	104.2.156	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 XS2, TPMT 2024-CES1 X

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2.	104.2.157	This Securitization Trust has issued the following securities that are owned by the Fund: UKLOG 2024-1X D, UKLOG 2024-1X E, UKLOG 2024-2A E, UKLOG 2024-2A D
2.	104.2.158	B 05/16/24, B 02/27/24, B 04/02/24, B 04/30/24, B 07/09/24, B 07/25/24, B 08/20/24, B 09/26/24, B 10/22/24, B 12/10/24
2.	104.2.162	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions.
2.	105	The filer owns this General Partner entity.
2.	105.1	See lines 105.2.1 through 105.2.129 for the Fund holding on which this interest is based
2.	105.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	105.2.5	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	105.2.6	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	105.2.7	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.

PART	#	ENDNOTE
2.	105.2.8	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	105.2.9	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. and this This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	105.2.10	Abra Group Limited (air transportation holding company). Private issuer common stock.
2.	105.2.11	Pacino Power International S.L. (Spanish operating company in the wind / renewable energy sector). This position is held through Promontoria Europe Investments 80 LDC, Promontoria Europe Investments 87 LDC, Promontoria 115 Coöperatie U.A. and Promontoria Holding 347 B.V. In addition, Promontoria Greengo Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.12	See item 31.2.8.
2.	105.2.13	Debt securities and instruments of Team Tankers International (international shipping and chemical containers) are held through Promontoria DT Investments LDC (Class 2015-B), Promontoria Holding Coop II LDC (Class A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. and Promontoria Holding VI B.V.
2.	105.2.14	Tier 1 Group, LLC (Provider of military and law enforcement training). This private common unit equity position is held through T1G, LLC and Tier 1 Group, LLC.
2.	105.2.15	See item 15.2.3.
2.	105.2.16	See item 15.2.4.
2.	105.2.17	See item 2.2.121.
2.	105.2.18	Albertsons Companies, Inc (Common Stock - ACI) (Food and drug retailer). This public stock equity position is held through Cerberus Iceberg LLC and Cerberus Albertsons Incentive LLC.
2.	105.2.19	Patterson-UTI Energy Inc (petroleum land drilling and pressure pumping services - NASDAQ:PTEN). This public common stock equity investment was held through Keane Investor Holdings, LLC. This position has been sold.

PART	#	ENDNOTE
2.	105.2.20	Resonant Sciences LLC (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Cerberus Strix Debt Investor, L.P. - NOTE
2.	105.2.21	Vivace International Corporation (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Vela Investments LP
2.	105.2.22	KAISAG 10 1/2 09/07/22, KAISAG 11 1/2 01/30/23, KAISAG 11 1/4 04/16/25, KAISAG 11.65 06/01/26, KAISAG 11.7 11/11/25, KAISAG 11.95 10/22/22, KAISAG 11.95 11/12/23, KAISAG 8 1/2 06/30/22, KAISAG 8.65 07/22/22, KAISAG 9 3/4 09/28/23, KAISAG 9 3/8 06/30/24, KAISAG 9.95 07/23/25
2.	105.2.23	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	105.2.24	SFRFP 5 1/2 10/15/29, SFRFP 5 1/8 07/15/29
2.	105.2.25	CORURI 10 02/10/27
2.	105.2.26	NEWSQ 17 1/2 05/01/24
2.	105.2.27	TOTALP 10 1/2 12/31/28, TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 7 1/2 11/12/25
2.	105.2.28	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, UNIFIN 8 3/8 01/27/28
2.	105.2.29	Lightsquared LP (Industry: Telecom/Telecom Carriers)). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan, Senior Pari Loan.
2.	105.2.30	Rights in respect of escrow funds related to this entity's financing of mortgage whole loan portfolio in connection with the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Promontoria Europe.Investments 142 LDC, Promontoria 32 Coöperatie U.A., Promontoria Holding 203 B.V., Cerberus European Residential Opportunities B.V. and CERO Hastings B.V.
2.	105.2.31	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, UNIFIN 8 3/8 01/27/28 Escrow
2.	105.2.32	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	105.2.33	See item 46.2.113

PART	#	ENDNOTE
2.	105.2.35	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 R. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.36	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A A2, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X XA3R, TPMF 2019-GR4X ZR, TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA, TPMF 2020-A14A Z1. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.39	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2021-H1 A1, TPMF 2021-H1 A2, TPMF 2021-H1 B, TPMF 2021-H1 C, TPMF 2021-H1 VFN, TPMF 2021-H1 X. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 A1, TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.41	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X A1, TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	105.2.42	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR7X A1, TPMF 2024-GR7X B, TPMF 2024-GR7X C, TPMF 2024-GR7X D, TPMF 2024-GR7X E, TPMF 2024-GR7X XA1, TPMF 2024-GR7X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.

PART	#	ENDNOTE
2.	105.2.44	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	105.2.45	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	105.2.46	A.C.N. 603 303 126 Pty Ltd. (provider of equipment finance solutions to small and medium businesses in Australia). This equity position is held through Promontoria Blend Lender L.P., Promontoria 84 Coöperatie U.A., Promontoria Holding 303 B.V. and Promontoria Holding 304 B.V. This entity owns Garrison Lending Operations Pty Ltd and Angle Asset Finance TM Pty Ltd, and holds units in Australian Trusts loan securitization vehicles related to its business.
2.	105.2.47	Officine CST S.p.A. (Italian NPL Investment and Servicing Platform). This is an operating business that , among other functions, services non-performing loans for its clients. This majority position is held through Promontoria Officine Investments L.P., Promontoria 63 Coöperatie U.A. and Promontoria Holding 257 B.V.
2.	105.2.48	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	105.2.49	See item 7.2.29.
2.	105.2.50	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	105.2.51	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	105.2.52	See item 7.2.14.
2.	105.2.53	See item 7.2.18.
2.	105.2.54	Iberia Inversiones II Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds an unsecured Spanish NPL portfolio). This position is held through Promontoria Europe Investments 195 L.P., Promontoria 167 Coöperatie U.A., Promontoria Holding 438 B.V. and Promontoria Holding 439 B.V.

PART	#	ENDNOTE
2.	105.2.55	Promontoria Holding 236 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and holds a mortgage-backed portfolio of Spanish NPLs). This position is held through Promontoria Agora Lender L.P., Promontoria 55 Coöperatie U.A., and Promontoria Holding 220 B.V. Promontoria Holding 236 B.V. also owns Promontoria Agora, S.L.U. (Spanish Special Purpose Vehicle which holds related Spanish REOs for the European NPL Business).
2.	105.2.56	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.57	Promontoria Holding 210 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Aloe Lender L.P., Promontoria 35 Coöperatie U.A. and Promontoria Holding 209 B.V. This entity owns Promontoria Aloe, S.L.U. which owns REO assets for the European NPL Business, and Promontoria Aloe Designated Activity Company which owns a portfolio of mortgage-backed Spanish NPLs for the European NPL Business.
2.	105.2.58	See item 7.2.33.
2.	105.2.59	See item 7.2.34.
2.	105.2.60	See item 7.2.20.
2.	105.2.61	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	105.2.62	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.63	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.

PART	#	ENDNOTE
2.	105.2.64	Promontoria Holding 227 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns mortgage-backed Spanish NPL portfolio). This position is held through Promontoria Europe Investments 150 LDC, Promontoria 44 Coöperatie and Promontoria Holding 226 B.V. The entity also owns Promontoria Egeo, S.L.U., which holds real property in Spain for the European NPL Business. In addition, Promontoria Egeo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.65	See item 7.2.35.
2.	105.2.66	See item 7.2.38.
2.	105.2.67	See item 7.2.36.
2.	105.2.68	See item 7.2.37.
2.	105.2.69	Promontoria Jaipur Holdings, S.L.U. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish mortgage backed NPLs and REOs). This majority equity position is held through Promontoria Europe Investments 122 LDC, Promontoria 17 Coöperatie U.A., Promontoria Holding 138 B.V., Promontoria Holding 139 B.V. and Promontoria Holding 140 B.V. In addition, Promontoria Jaipur Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.70	See item 31.2.36
2.	105.2.71	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	105.2.72	Promontoria Maple Designated Activity Company (Irish Special Purpose Vehicle holding U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	105.2.73	Promontoria (Acer) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a secured Irish NPL portfolio). This position is held through Promontoria Europe Investments 210 L.P., Promontoria 169 Coöperatie U.A., Promontoria Holding 442 B.V. and Promontoria Holding 443 B.V.
2.	105.2.74	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	105.2.75	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.76	See item 7.2.19.
2.	105.2.77	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	105.2.78	Promontoria (Pine) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds primarily UK mortgage-backed NPL portfolio). This position is held through Promontoria Pine Lender L.P., Promontoria 42 Coöperatie U.A., Promontoria Holding 222 B.V., Promontoria Holding 223 B.V.
2.	105.2.79	See item 7.2.21.
2.	105.2.80	See item 40.2.42.
2.	105.2.81	Promontoria Holding 441 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 222 L.P., Promontoria 168 Coöperatie U.A. and Promontoria Holding 440 B.V. This entity owns Promontoria Heracles Designated Activity Company (which owns Spanish unsecured NPL portfolio for the European NPL Business), Promontoria Cronos Designated Activity Company (which owns Spanish secured NPL portfolio for the European NPL Business) and Promontoria Atlas SL (which owns Spanish REO portfolio for the European NPL Business).
2.	105.2.82	Oniro SPV S.r.l. (an Italian company). This position is held through Cerberus Primo Investor, LP which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Oniro SPV S.r.l. (the legal owner of the Italian "unlikely to pay" NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 221 LDC, Promontoria 117 Coöperatie U.A., and Promontoria Holding 382 B.V., via local Italian SPVs.
2.	105.2.83	Iside SPE S.r.l. and CR 1 Real Estate S.r.l. (each an Italian company). This position is held through Cerberus Raphael Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Iside SPE S.r.l. (the legal owner of the Italian mortgage-backed NPL portfolio), and Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 105 LDC, Promontoria 14 Coöperatie U.A., and Promontoria Holding 181 B.V., which owns CR 1 Real Estate S.r.l. (a local SPV).

PART	#	ENDNOTE
2.	105.2.84	Promontoria (Redwood) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a portfolio of primarily Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 155 LDC, Promontoria 49 Coöperatie U.A., Promontoria Holding 237 B.V. and Promontoria Holding 238 B.V. In addition, Promontoria Redwood Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.85	Lady Moon SPV S.r.l. (an Italian company). This position is held through Rossini Newco, L.P. which is part of the Cerberus group's European NPL Business and owns securitized notes issued by Lady Moon SPV S.r.l. (the legal owner of an Italian portfolio of secured and unsecured NPLs). Certain recovered RE assets related to the portfolio are held for the European NPL Business through Promontoria Europe Investments 154 LDC, Promontoria 48 Coöperatie U.A., and Promontoria Holding 235 B.V., via local Italian SPVs.
2.	105.2.86	See item 7.2.39
2.	105.2.87	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure
2.	105.2.88	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.89	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.90	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	105.2.91	See item 2.2.141.

PART	#	ENDNOTE
2.	105.2.92	Promontoria Big Ben Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds portfolio of shipping NPLs). This position is held through Promontoria Europe Investments 173 LDC, Promontoria 66 Coöperatie U.A, Promontoria Holding 270 B.V. and Promontoria Holding 271 B.V. In addition, Promontoria Big Ben Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.93	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	105.2.94	National Dentex Labs LLC (dental laboratory business operating in US with manufacturing in Vietnam). This private preferred and private common unit investment is held through Cerberus Barracuda Del Holdings, L.L.C. and Cerberus NDX LP.
2.	105.2.95	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	105.2.96	See item 16.2.2.
2.	105.2.97	See item 16.2.3.
2.	105.2.98	Red River Technology LLC (IT solutions provider to U.S. government). This private common equity position is held through Cerberus Cloud Aggregator, L.P., Cerberus Cloud Del Holdings, L.L.C., Cerberus Cloud Topco, LP, Cloud Holdings, LP, Cloud Intermediate Holdings, LP and Cloud Purchaser, LP.
2.	105.2.99	Colt Parent Company LLC (autism therapy services company operating under the Lighthouse Autism Centers brand). This private common equity investment is held through Cerberus Colt Del Holdings, L.L.C. and Cerberus Colt Aggregator LP.
2.	105.2.100	Source Code (software development company). This private common stock investment is held through Cerberus Concord Aggregator, L.P.
2.	105.2.101	National Dentex Labs LLC (dental laboratory business operating in US with manufacturing in Vietnam). This private preferred and private common unit investment is held through Cerberus Barracuda Del Holdings, L.L.C. and Cerberus NDX LP.
2.	105.2.102	3Z Brands (designer, manufacturer, distributor, and retailer of mattresses and related bedding products). This private common equity investment position is held through Cerberus Sleep Del Holdings, L.L.C. and Cerberus Sleep Aggregator, L.P. (majority owner).
2.	105.2.103	PQ Performance Chemicals (global producer of sustainable sodium silicates, specialty silica and zeolite products). This private common unit equity investment is held through Cerberus Sparta L.P. and Sparta Aggregator L.P.

PART	#	ENDNOTE
2.	105.2.104	Resonant Sciences LLC (aerospace research and development company). This private common unit investment is held through Cerberus Strix Aggregator, L.P. and Cerberus Strix Equity Investor, L.P.
2.	105.2.105	Landmark Structures (tank and vessel design and manufacturing company). Common stock equity investment
2.	105.2.106	Cyanco Holdings LP (sodium cyanide producer). This common equity position is held through Cyanco Holding LP, Cyanco LP, Cyanco Intermediate 4 Corp., Cyanco Intermediate 3 Corp., Cyanco Intermediate 2 Corp. and Cyanco Intermediate Corp.
2.	105.2.107	See item 15.2.7.
2.	105.2.108	Hamburg Commercial Bank AG (German commercial bank). This substantial minority position is held through Promontoria Europe Investments 147 LDC, Promontoria Lux Holding 472 S.à.r.l. and Promontoria Lux Holding 221 S.à.r.l. (minority interest); through Promontoria Europe Investments 160 LDC, Promontoria Lux Holding 473 S.à.r.l. and Promontoria Lux Holding 233 S.à.r.l. (minority interest); and/or through Promontoria Europe Investments 161 LDC, Promontoria Lux Holding 474 S.à.r.l. and Promontoria Lux Holding 231 S.à.r.l. (minority interest).
2.	105.2.109	See item 15.2.8.
2.	105.2.110	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	105.2.111	See item 31.2.53.
2.	105.2.112	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.
2.	105.2.113	See item 31.2.56.
2.	105.2.114	See item 7.2.25.
2.	105.2.115	See item 18.2.44.
2.	105.2.116	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	105.2.117	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	105.2.118	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	105.2.119	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	105.2.120	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	105.2.121	See item 7.2.16.
2.	105.2.122	C5 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	105.2.125	Grupo Sports World (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Term Loan.
2.	105.2.126	Interserve (Industry: Construction Services). The borrower has entered into the following loan agreements: Reinstated RMDK FinCo, New Money A, New Money B, New Money D, New Money C.
2.	105.2.127	Patagonia Holdco LLC (Industry: Telecommunications) This borrower has entered into the following loan agreement: Patagonia Holdco LLC - Term Loan.
2.	105.2.128	POSEIDON BIDCO S.A.S. (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Facility B2 (EUR).
2.	105.2.129	T 3 1/2 02/15/33, T 4 1/2 11/15/33, T 4 1/8 11/15/32
2.	106	The filer owns this General Partner entity.
2.	106.1	See lines 106.2.1 through 106.2.161 for the Fund holding on which this interest is based

PART	#	ENDNOTE
2.	106.2.1	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.2	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreement: Term B Loan.
2.	106.2.3	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.4	Affinion (AIS Holdco LLC) (Industry: Finance). This borrower has entered into the following loan agreement: Second Lien Term Loan.
2.	106.2.5	Atlas Purchaser Inc (Aspect Software) (Industry: Software). The borrower has entered into the following loan agreements: 2nd Out Term Loan, 3rd Out Term Loan (Tranche A), Term Loan.
2.	106.2.6	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.7	CBL & Associates LP (Industry: Real Estate - REIT). This borrower has entered into the following loan agreement: New Term Loan.
2.	106.2.8	Electron Bidco Inc. (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.9	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). The borrower has entered into the following loan agreement: Initial Term Loan.
2.	106.2.10	Hexion Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	106.2.11	Joens Healthcare, LLC (Industry: Healthcare). The borrower has entered into the following loan agreements: Term Loan A, Term Loan B, Tranche A Term Loan, Tranche B Term Loan, New Term Loan.
2.	106.2.12	Level 3 Financing, Inc. (Industry: Telecommunications). The borrower has entered into the following loan agreements: Term B-1 Loans, Term B-2 Loans.
2.	106.2.13	LTI Holdings Inc (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.14	Mallinckrodt International Finance S.A (Industry: Biotech and Pharma). This borrower has entered into the following loan agreements: First Out Term Loan, Second Out Term Loan.
2.	106.2.15	Oscar Acquisitionco, LLC (Industry: Construction Materials). This borrower has entered into the following loan agreement: Initial Term Loan

PART	#	ENDNOTE
2.	106.2.16	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Packaging Coordinators Midco Inc - 1st Lien Term Loan
2.	106.2.17	PlayPower Inc (Industry: Leisure Products). This borrower has entered into the following loan agreement: PlayPower - Initial Term Loan
2.	106.2.18	Power Stop LLC (Industry: Automotive Consumer Discretionary Products). This borrower has entered into the following loan agreement: Power Stop LLC - 1st Lien Term Loan
2.	106.2.19	Quest Software Inc. (Industry: Software). This borrower has entered into the following loan agreement: Term Loan B
2.	106.2.20	Skopima Consilio Parent LLC (Industry: Software). This borrower has entered into the following loan agreement: Term Loan
2.	106.2.21	SMI Acquisition Inc (Industry: Industrial Services – Commercial Support Services). This borrower has entered into the following loan agreements: Term Loan, Initial First Out U.S. Term Loans, Initial Canadian Term Loans, New Money DIP.
2.	106.2.22	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreement: Term Loan B
2.	106.2.23	Ulterra Holdings Inc. (Industry: Energy/ Oil & Gas Equipment & Services). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	106.2.24	Viad Corp (Industry: Leisure Facilities & Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan
2.	106.2.25	CVLGHT 5 5/8 09/15/28
2.	106.2.26	COIN 3 5/8 10/01/31, COIN 0 1/2 06/01/26
2.	106.2.27	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	106.2.28	DISH 3 3/8 08/15/26
2.	106.2.29	Laureate Education Inc. (Industry: Consumer Services). This borrower has entered into the following loan agreement: Revolver.
2.	106.2.30	LVLT 3 5/8 01/15/29, LVLT 4 1/4 07/01/28, LVLT 3 3/4 07/15/29, LVLT 10 1/2 05/15/30, LVLT 3.4 03/01/27, LVLT 11 11/15/29, LVLT 10 1/2 04/15/29, LVLT 10 3/4 12/15/30, LVLT 3 7/8 10/15/30, LVLT 4 1/2 04/01/30, LVLT 4 04/15/31

PART	#	ENDNOTE
2.	106.2.31	NWFIBR 6 02/15/28, NWFIBR 10 3/4 06/01/28
2.	106.2.32	PLDEVE 7 3/4 11/15/25, PLDEVE 7 3/4 11/15/25 - REGS
2.	106.2.33	RADIAT 4 1/2 09/15/26
2.	106.2.34	Strategic Materials, Inc. (glass recycling company).
2.	106.2.35	TPCG 13 12/16/27
2.	106.2.36	VERITS 7 1/2 09/01/25
2.	106.2.37	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	106.2.38	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A Z, TPMF 2019-A13A A2
2.	106.2.39	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	106.2.40	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	106.2.41	American Trailer World Corp. (Industry: Transportation Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.42	Esdec Solar Group BV (Industry: Solar Panel Manufacturing and Supply). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.43	Maverick Gaming LLC (Industry: Leisure Facilities and Services). This borrower has entered into the following loan agreement: Third Out Term Loan.
2.	106.2.44	Promontoria Holding 308 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 192 LDC, Promontoria 86 Coöperatie U.A. and Promontoria Holding 307 B.V. This entity owns Promontoria Alder 1 Designated Activity Company and Promontoria Alder 2 Designated Activity Company, each of which holds a portfolio of mortgage-backed Irish NPLs for the European NPL Business. In addition, Promontoria Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.45	SVP Worldwide. (Industry: Home & Office Products). This borrower has entered into the following loan agreement: Take Back Loan.

PART	#	ENDNOTE
2.	106.2.46	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	106.2.47	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan, Super Senior Term Loan.
2.	106.2.48	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	106.2.53	Astra Acquisition Corp (Anthology) (Industry: Financial Services - Asset Management). The borrower has entered into the following loan agreement: Term Loan.
2.	106.2.54	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreement: Term Loan B.
2.	106.2.55	Groupe Solmax Inc (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.56	K&N Parent (Industry: Consumer Discretionary Products - Automotive). The borrower has entered into the following loan agreements: Tranche A New Money Loans, Take Back 1st Lien Debt.
2.	106.2.57	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreement: Exit Term Loan.
2.	106.2.58	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.59	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreement: Term Loan B-1st Lien.
2.	106.2.60	Merlin Buyer Inc. (Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.61	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	106.2.62	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.63	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreement: Term B Loan.
2.	106.2.64	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/ Casinos & Gaming). This borrower has entered into the following loan agreement: Term Loan B.

PART	#	ENDNOTE
2.	106.2.65	Orange European Holdings B.V. (Dutch joint venture company which is part of the Cerberus group's European NPL Business and that holds portfolios of unsecured European NPLs through its subsidiaries, (1) Promontoria Boreal DAC, which in turn owns each of Intrum Hellas DAC, Alpheus Hellas DAC, and Intrum Hellas 2 DAC, and (2) Intrum Debt Finance AG). Borrowers are located in Greece, Poland, Sweden, Germany, Finland, Portugal, Denmark, France, Switzerland, Spain and other EUR countries. Cerberus Funds' majority JV investment is held through Promontoria Europe Investments 242 L.P., Promontoria 166 Coöperatie U.A., Promontoria Holding 436 B.V., and Promontoria Holding 437 B.V.
2.	106.2.66	SFRFP 5 1/2 10/15/29, SFRFP 5 1/8 07/15/29
2.	106.2.67	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	106.2.68	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31, CSCHLD 4 1/2 11/15/31
2.	106.2.69	ANASTASIA PARENT, LLC (Industry: E-Commerce Discretionary). The borrower has entered into the following loan agreements: First Lien Term B, Revolver.
2.	106.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: BBCMS 2019-C3 XD
2.	106.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: BMARK 2020-B17 XD
2.	106.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: CD 2017-CD4 XD
2.	106.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: CFCRE 2017-C8 XD
2.	106.2.74	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow)
2.	106.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: CSAIL 2018-CX12 XD, CSAIL 2019-C15 XD, CSAIL 2019-C17 XD, CSAIL 2020-C19 XD
2.	106.2.76	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.
2.	106.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS8 XD
2.	106.2.78	LOGM 5 1/2 05/01/28 1L, LOGM 5 1/2 05/01/28 2L
2.	106.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2017-GS5 XD, GSMS 2017-GS6 XD, GSMS 2019-GC40 XD, GSMS 2019-GC42 XD

PART	#	ENDNOTE
2.	106.2.80	GTRC 8 1/2 01/15/26
2.	106.2.81	See item 2.2.9.
2.	106.2.82	Joerns Healthcare, LLC (long-term post-acute care healthcare company). Private Common units held directly by Fund.
2.	106.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: JPMDB 2019-COR6 XD
2.	106.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: JPMCC 2019-COR5 XD
2.	106.2.85	NEWSQ 15 1/2 11/01/23, NEWSQ 17 1/2 05/01/24
2.	106.2.86	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out Loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan, Senior Pari Loan.
2.	106.2.87	Lucky Bucks LLC (coin operated amusement machine route operators). Private Common units held directly by Fund.
2.	106.2.88	Mallinckrodt International Finance S.A. (pharmaceutical manufacturer and distribution company). Private Common shares held directly by Fund.
2.	106.2.89	MNK 14 3/4 11/14/28
2.	106.2.90	CFIELD 6 5/8 08/01/26
2.	106.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: MSC 2020-L4 XD
2.	106.2.93	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	106.2.94	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow
2.	106.2.95	Promontoria Holding 210 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Aloe Lender L.P., Promontoria 35 Coöperatie U.A. and Promontoria Holding 209 B.V. This entity owns Promontoria Aloe, S.L.U. which owns REO assets for the European NPL Business, and Promontoria Aloe Designated Activity Company which owns a portfolio of mortgage-backed Spanish NPLs for the European NPL Business.

PART	#	ENDNOTE
2.	106.2.96	Promontoria Manzana, S.A. (Spanish joint venture company which is part of the Cerberus group's European Real Estate Business and holds a portfolio of Spanish REOs). This majority position is held through Promontoria Europe Investments 164 LDC, Promontoria 57 Coöperatie U.A., Promontoria Holding 247 B.V., and Promontoria Holding 248 B.V., which holds a majority interest in this entity. This entity owns Global Licata, S.A. and Global Pantelaria, S.A., which jointly own Licata Residential S.L. (which owns REOs). Promontoria Holding 247 B.V. also holds a minority interest in Promontoria MACC Residential, S.L., a Spanish rental asset management entity that is part of the European Real Estate Business. In addition, Promontoria Apple Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.97	Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (each, an Italian company). This position is held through Cerberus Arcade Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Rubicon SPV S.r.l. and Rubicon II SPV S.r.l. (the legal owner of Italian unsecured NPL portfolios).
2.	106.2.98	Promontoria Holding 275 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and indirectly holds a portfolio of unsecured Spanish NPL through Irish subsidiaries, Promontoria Ares Designated Activity Company and Promontoria La Barossa Designated Activity Company). This company is held through Promontoria Ares Lender L.P., Promontoria 68 Coöperatie U.A., Promontoria Holding 274 B.V.
2.	106.2.99	Promontoria Holding 420 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity is held through Promontoria Europe Investments 200 L.P., Promontoria 159 Coöperatie U.A. and Promontoria Holding 419 B.V. This entity owns Promontoria Backgammon Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business, and Promontoria Checkers S.A.U., which owns Spanish REOs for the European NPL Business.
2.	106.2.100	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	106.2.101	Promontoria Beech Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This position is held through Promontoria Europe Investments 180 LDC, Promontoria 74 Coöperatie U.A., Promontoria Holding 268 B.V. and Promontoria Holding 290 B.V. In addition, Promontoria Beech Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.102	Promontoria Big Ben Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds portfolio of shipping NPLs). This position is held through Promontoria Europe Investments 173 LDC, Promontoria 66 Coöperatie U.A, Promontoria Holding 270 B.V. and Promontoria Holding 271 B.V. In addition, Promontoria Big Ben Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	106.2.103	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	106.2.104	C7 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This Italian real estate position is held through Promontoria European Investment Fund, L.L.C. and C6 Investment Fund.
2.	106.2.105	Promontoria Challenger I S.A. (Spanish real estate / REOs joint venture that is part of the Cerberus group's European Real Estate Business). This majority JV position is held through Promontoria Europe Investments 165 LDC, Promontoria 58 Coöperatie U.A., Promontoria Holding 265 B.V., Promontoria Holding 266 B.V. and MACC Holdco S.L.U., which owns a majority interest in this entity. MACC Holdco S.L.U. also holds a minority interest in Promontoria MACC Residencial, S.L. (a rental asset management entity that is part of the European Real Estate Business). Promontoria Challenger I, S.A. owns the following subsidiaries: Promontoria Coliseum Land, S.L.U., Promontoria Coliseum Real Estate, S.L.U., Promontoria Coliseum Industrial Assets, S.L.U. and Promontoria Coliseum Residencial, S.L.U., each of which own Spanish REOs for the European Real Estate Business. In addition, Promontoria CCR Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.106	Promontoria Marina, S.L.U. (Spanish industrial and residential REOs that are part of the Cerberus group's European Real Estate Business). This position is held through Promontoria Europe Investments 144 LDC, Promontoria 34 Coöperatie U.A., Promontoria Holding 207 B.V., and Promontoria Holding 208 B.V. Grupo Inmoglaciari, S.L. (Spanish residential RE developer that owns Inmoglaciari Homes S.A). The Inmoglaciari position is held through Promontoria Europe Investments 100 LDC, Promontoria 8 Coöperatie U.A., Promontoria Holding 129 B.V., and Promontoria Holding 219 B.V. The respective investments in Marina and Inmoglaciari are linked through certain equity cross-participation arrangements. Promontoria Holding 207 B.V. also holds a minority interest in Promontoria Mahou Designated Activity Company (Irish Special Purpose Vehicle) which through its subsidiaries owns real estate assets in Spain. Promontoria Ice Marina Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.107	Promontoria Indian Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Portuguese mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 181 LLC, Promontoria 75 Coöperatie U.A., Promontoria Holding 285 B.V. and Promontoria Holding 291 B.V. This entity also owns PRMT Indian, S.A. which owns certain related real estate assets for the European NPL Business. In addition, Promontoria Indian Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	106.2.108	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.109	See item 31.2.36
2.	106.2.110	Promontoria Holding 250 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Lezama Lender L.P., Promontoria 83 Coöperatie U.A. and Promontoria Holding 249 B.V. This entity owns Promontoria Lezama DAC (which owns a Spanish NPL portfolio for the European NPL Business), and Lezama, S.L.U (which owns related Spanish REOs for the European NPL Business).
2.	106.2.111	Promontoria MACC Marina S.A. (Spanish company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 218 LLC, Promontoria 112 Coöperatie U.A., Promontoria Holding 341 B.V. and Promontoria Mahou Designated Activity Company (majority shareholder). This entity and its subsidiary Promontoria MACC RE Socimi, S.A., own residential rental property assets in Spain for the European Real Estate Business. Promontoria Mahou Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in this structure.
2.	106.2.112	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	106.2.113	Promontoria (Acer) Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds a secured Irish NPL portfolio). This position is held through Promontoria Europe Investments 210 L.P., Promontoria 169 Coöperatie U.A., Promontoria Holding 442 B.V. and Promontoria Holding 443 B.V.
2.	106.2.114	Promontoria Mars Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns Portuguese NPL portfolio). This position is held through Promontoria Europe Investments 212 LLC, Promontoria 106 Coöperatie U.A., Promontoria Holding 329 B.V. and Promontoria Holding 330 B.V. This entity also owns PRMT Mars, S.A., which holds Portuguese REO assets for the European NPL Business. In addition, Promontoria Mars Extended Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.115	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.

PART	#	ENDNOTE
2.	106.2.116	Promontoria Holding 254 B.V. (Dutch company which is part of the Cerberus group's European NPL Business and owns Spanish REOs through subsidiary Promontoria Omega, S.L. and a portfolio of Spanish mortgage-backed NPLs through subsidiaries Promontoria Omega Holdings Designated Activity Company and Promontoria Omega Designated Activity Company). This position is held through Promontoria Omega Lender L.P., Promontoria 60 Coöperatie U.A. and Promontoria Holding 253 B.V.
2.	106.2.117	Palio SPV S.R.L. (an Italian company). This position is held through Cerberus Papa Investor, LP which is part of the Cerberus group's European NPL Business and owns notes issued by Palio SPV S.r.l. (the legal owner of a portfolio of Italian secured and unsecured NPL portfolios). Certain recovered RE assets related to this investment are held for the European NPL Business through Promontoria Europe Investments 229 LDC, Promontoria 125 Coöperatie U.A. and Promontoria Holding 366 B.V., via local Italian SPVs.
2.	106.2.118	Promontoria Holding 446 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 224 LDC, Promontoria 136 Coöperatie U.A. and Promontoria Holding 388 B.V. This entity owns Promontoria Poseidon Designated Activity Company (which owns an unsecured Spanish NPL portfolio for the European NPL Business), Promontoria Nereus Designated Activity Company (which owns a secured Spanish NPL portfolio for the European NPL Business) and Promontoria Poseidon SL (which owns Spanish REO portfolio for the European NPL Business). In addition, Promontoria Poseidon Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.119	Promontoria Holding 441 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria Europe Investments 222 L.P., Promontoria 168 Coöperatie U.A. and Promontoria Holding 440 B.V. This entity owns Promontoria Heracles Designated Activity Company (which owns Spanish unsecured NPL portfolio for the European NPL Business), Promontoria Cronos Designated Activity Company (which owns Spanish secured NPL portfolio for the European NPL Business) and Promontoria Atlas SL (which owns Spanish REO portfolio for the European NPL Business).
2.	106.2.120	PRMT Sertorius, S.A. (Portuguese company which is part of the Cerberus group's European Real Estate Business and owns real estate assets in Portugal). This equity position is held through Promontoria Europe Investments 185 LLC, Promontoria 80 Coöperatie U.A., Promontoria Holding 297 B.V. and Promontoria Holding 298 B.V. In addition, Promontoria Sertorius Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.121	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure

PART	#	ENDNOTE
2.	106.2.122	Promontoria Snow Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and owns a portfolio of Irish mortgage-backed NPLs). This equity position is held through Promontoria Europe Investments 194 LDC, Promontoria 88 Coöperatie U.A., Promontoria Holding 311 B.V. and Promontoria Holding 312 B.V. In addition, Promontoria Snow II Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.123	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.
2.	106.2.124	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.125	Promontoria Holding 280 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). This equity position is held through Promontoria Europe Investments 169 LLC, Promontoria 62 Coöperatie U.A. and Promontoria Holding 292 B.V. This entity owns PRMT Tagus, S.A. and PRMT Tagus Porto, S.A., each of which owns Portuguese real estate assets for the European Real Estate Business. In addition, Promontoria Tagus Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	106.2.126	Iberia Inversiones II Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds an unsecured Spanish NPL portfolio). This position is held through Promontoria Europe Investments 195 L.P., Promontoria 167 Coöperatie U.A., Promontoria Holding 438 B.V. and Promontoria Holding 439 B.V.
2.	106.2.127	See item 31.2.8.
2.	106.2.128	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.
2.	106.2.129	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	106.2.130	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	106.2.131	This Securitization Trust has issued the following securities that are owned by the Fund: WFCM 2018-C47 XD, WFCM 2019-C51 XD, WFCM 2019-C53 XD, WFCM 2019-C54 XD, WFCM 2018-C44 XD

PART	#	ENDNOTE
2.	106.2.132	Comscore Inc (global media measurement and analytics company - NYSE:SCOR). Public common stock investment and Class B Preferred Shares convertible to public common shares.
2.	106.2.133	The Imagine Group, LLC (a commercial printing company). This private common unit equity investment is held through Cerberus Imagine US, LLC and directly through the Fund.
2.	106.2.134	Escrow rights with respect to the following: SEGR Escrow Position
2.	106.2.135	All My Sons (Industry: Logistics). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.136	AP Core Holdings II LLC (Yahoo/Verizon Media) (Industry: Entertainment Content). This borrower has entered into the following loan agreement: First Lien Term B.
2.	106.2.137	Azurity Pharmaceuticals Inc (Industry: Biotech & Pharma). The borrower has entered into the following loan agreement: Term Loan.
2.	106.2.138	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). The borrower has entered into the following loan agreement: Exit Term Loan.
2.	106.2.139	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	106.2.140	GRAND CIRCLE CORPORATION (Industry: Leisure Facilities & Services). The borrower has entered into the following loan agreement: Term Loan.
2.	106.2.141	Harland Clarke (Vericast Corp) (Industry: IT Services). The borrower has entered into the following loan agreement: 2023 Extended Term Loan.
2.	106.2.142	HDT Global (Industry: Aerospace & Defense / Aerospace & Defense). The borrower has entered into the following loan agreement: Term Loan.
2.	106.2.143	Hyperion Materials & Technologies Inc. (Industry: Materials – Chemicals). The borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.144	Imagine! Print Solutions, LLC (Industry: Commercial Services/Printing Services). The borrower has entered into the following loan agreements: First Out Term Loan, Last Out Term Loan.
2.	106.2.145	Isagenix International LLC (Industry: Retail - Discretionary). The borrower has entered into the following loan agreement: Senior Lien Term Loan.
2.	106.2.146	Jack Ohio Finance LLC (Industry: Leisure Facilities and Services). The borrower has entered into the following loan agreement: Initial Term Loan.

PART	#	ENDNOTE
2.	106.2.147	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: Term B Loan.
2.	106.2.148	Laces Group (DECOLIN INC) (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.149	Lereta LLC (Industry: Institutional Financial Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.150	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable / Building Products). This borrower has entered into the following loan agreement: Term Loan (2022).
2.	106.2.151	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreement: Term Loan B.
2.	106.2.152	Mad Engine Global LLC (Industry: Industrial Intermediate Products). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.153	Mountaineer Merger Corporation (Industry: Retail/Apparel Retail). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.154	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.155	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.156	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreement: Initial Term Loan.
2.	106.2.157	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreement: Term Loan.
2.	106.2.158	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreement: Term Loan B.
2.	106.2.159	Team Public Choices LLC (Team Services). (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreement: 1st Lien Term Loan.
2.	106.2.160	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreement: Term Loan B.

PART	#	ENDNOTE
2.	106.2.161	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	107	The filer owns this General Partner entity.
2.	107.1	See lines 107.2.1 through 107.2.40 for the Fund holding on which this interest is based.
2.	107.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions.
2.	107.2.2	Alloro Immobiliare S.r.L. (Italian company which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF and owns Italian REO assets for the European Real Estate Business.
2.	107.2.3	See item 7.2.33.
2.	107.2.4	See item 7.2.34.
2.	107.2.5	See item 7.2.20.
2.	107.2.6	Tanaro SPV S.r.l. (an Italian company). This position is held through Cerberus Italian Consumer Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Tanaro SPV S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	107.2.7	See item 7.2.25.
2.	107.2.8	Danubio S.r.l. (an Italian company). This position is held through Cerberus Italy Investor, LP which is part of the Cerberus group's European NPL Business and owns securitization notes issued by Danubio S.r.l. (the legal owner of an Italian unsecured NPL portfolio).
2.	107.2.9	See item 7.2.14.
2.	107.2.10	See item 7.2.35.

PART	#	ENDNOTE
2.	107.2.11	Promontoria Holding 73 B.V. (Dutch company which is part of the Cerberus group's European Real Estate Business). The underlying assets have been sold. This investment is held through Promontoria Europe Investments 62 LDC, Promontoria Holding Coop II LDC (Class 2014-A), Promontoria Holding Coop LDC (Class P), Promontoria Holding Coöperatie U.A., and Cerberus Global Investments B.V. This entity owns Promontoria Holding 59 B.V., Promontoria Holding 74 B.V. and Promontoria Holding 65 B.V., each of which own UK RE assets company which is part of the Cerberus group's European Real Estate Business.
2.	107.2.12	See item 7.2.36.
2.	107.2.13	See item 7.2.13.
2.	107.2.14	See item 7.2.37.
2.	107.2.15	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	107.2.16	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	107.2.17	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2018-A12X F, TPMF 2018-A12X A, TPMF 2018-A12X B, TPMF 2018-A12X C, TPMF 2018-A12X D, TPMF 2018-A12X E
2.	107.2.18	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested. These loans are part of the UK Residential Mortgages and Mortgage Backed Securities Business. These loans are held by Cerberus European Residential Holdings B.V. for future Securitization Trust transactions and are part of the UK Residential and Mortgages and Mortgage Backed Securities Business.
2.	107.2.19	See item 7.2.15.
2.	107.2.20	Kona Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.
2.	107.2.21	C3 Investment Fund (Italian real estate investment fund which is part of the Cerberus group's European Real Estate Business). This position is held through Cerberus LUX C.V. and Cerberus Investments S.C.A. SICAV-SIF.

PART	#	ENDNOTE
2.	107.2.22	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	107.2.23	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	107.2.24	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	107.2.25	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR5A Z1, TPMF 2019-GR5A Z2. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	107.2.26	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-GR4X XA3R, TPMF 2019-GR4X XA2R, TPMF 2019-GR4X ZR, TPMF 2019-GR4A XA3R, TPMF 2019-GR4A ZR
2.	107.2.27	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2024-GR6X B, TPMF 2024-GR6X C, TPMF 2024-GR6X D, TPMF 2024-GR6X E, TPMF 2024-GR6X F, TPMF 2024-GR6X A1, TPMF 2024-GR6X XA1, TPMF 2024-GR6X XA2, TPMF 2024-GR6X Z. These mortgage loans underlying these securities are part of the UK Residential Mortgages and Mortgage Backed Securities Business.
2.	107.2.28	See item 7.2.19.
2.	107.2.29	See item 7.2.21.
2.	107.2.30	See item 7.2.38.
2.	107.2.31	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2020-A14A A, TPMF 2020-A14A Z1, TPMF 2020-A14A B, TPMF 2020-A14A C, TPMF 2020-A14A D, TPMF 2020-A14A E, TPMF 2020-A14A XA

PART	#	ENDNOTE
2.	107.2.32	See item 7.2.39.
2.	107.2.33	See item 7.2.16.
2.	107.2.34	See item 7.2.18.
2.	107.2.35	The issuer is a Securitization Trust that has written a call option over a large portfolio of residential loan mortgages and/or unsecured personal loans that were securitized, which allows the option holder to buy back the securitized loans under certain conditions. This entry represents the Fund's participation in the value associated with the call option. The loans owned by the Securitization Trust, and this call option itself, comprise part of the UK Residential Mortgages and Mortgage Backed Securities Business. This call option is open.
2.	107.2.36	This entry represents value arising from certain repo transactions related to the Fund's risk retention notes that were issued by Towd Point Mortgage Funding 2023 – Vantage 3 plc, a Securitization Trust which is part of the UK Residential Mortgages and Mortgage Backed Securities Business. This position is held through Cerberus European Residential Investments II, LLC, Cerberus European Residential Holdings II Sarl, and CERH Vantage Holdings Sarl.
2.	107.2.37	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2023-V3 B, TPMF 2023-V3 C, TPMF 2023-V3 A1, TPMF 2023-V3 D, TPMF 2023-V3 E, TPMF 2023-V3 F, TPMF 2023-V3 XB, TPMF 2023-V3 Z
2.	107.2.38	See item 31.2.8.
2.	107.2.39	See item 7.2.29.
2.	107.2.40	This Securitization Trust has issued the following securities that are owned by the Fund: TPMF 2019-A13A A1, TPMF 2019-A13A Z, TPMF 2019-A13A B, TPMF 2019-A13A C, TPMF 2019-A13A D, TPMF 2019-A13A E, TPMF 2019-A13A A2
2.	108	The filer owns this General Partner entity.
2.	108.1	See lines 108.2.1 through 108.2.2 for the Fund holding on which this interest is based.
2.	108.2.1	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR VP Holdings, L.P.
2.	108.2.2	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	109	The filer owns this General Partner entity.

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2.	109.1	See lines 109.2.1 through 109.2.21 for the Fund holding on which this interest is based.
2.	109.2.1	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	109.2.2	Energy Transition Minerals Ltd (mineral exploration and development company - ASX:ETM). Public common stock investment.
2.	109.2.3	Vivace International Corporation (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Convertible Promissory Note.
2.	109.2.4	Resonant Sciences LLC (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Cerberus Strix Debt Investor, L.P. - NOTE
2.	109.2.5	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, Tranche 2 Commitment.
2.	109.2.7	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).
2.	109.2.8	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	109.2.9	Federated Wireless, Inc. (software and technology company). Private Preferred stock investment held directly by Fund.
2.	109.2.10	Lightsync (optical quantum interconnect manufacturer). This private preferred investment is held through CCM LI Investor, LLC.
2.	109.2.11	Maybell Quantum Industries Inc. (design and production of advanced tools for quantum computing). This private preferred stock investment is held through CCM MB Investor LLC.
2.	109.2.12	Torngat Metals Ltd (Canadian rare earths specialty chemicals business). This Series A convertible preferred stock is held through Promontoria Europe Investments 235 LLC and Promontoria 107 Coöperatie U.A and Promontoria Holding 434 B.V.

PART	#	ENDNOTE
2.	109.2.13	Avicinatech Corp. (Manufacturer of Optical Interconnects). This private preferred unit investment is held through CCM Avtech Holdings LLC.
2.	109.2.14	Ansa Biotechnologies, Inc. (Biotechnology Company). This position is held through CCM Ansa Investor, LLC.
2.	109.2.15	Landmark Structures (tank and vessel design and manufacturing company). Common stock equity investment.
2.	109.2.16	M1 Support Services, L.P. (aircraft maintenance and modification, flight training and operations support, and supply chain services). This private common equity investment is held through Sky Acquisition Holdings, LLC, Cerberus Sky Aggregator, L.P., Sky ParentCo, LLC (majority owner) and Sky Intermediate, LLC.
2.	109.2.17	ORAN Development Company LLC (open radio access network hardware and software developer). This private common equity investment is held through ORAN Aggregator LP, ORAN Holdings Company LLC, ORAN Intermediate Holdings Company LLC and ORAN Development Company LLC.
2.	109.2.18	Mina Petroleum SPC (fuel storage terminal located in Oman). This private common unit equity investment is held through Siren Aggregator, LLC, Siren Purchaser, LLC and Mina Group FZCO.
2.	109.2.19	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent, LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	109.2.20	Crestlink Pty Ltd. (logistics asset of coast of Northwest Australia including airstrip, terminal and hangars). This private common unit equity investment is held through Cerberus Australia Strategic Investments LLC
2.	109.2.21	Security: CCM Denali Equity Holdings, LP - Warrant ; Strike Price: No Strike Price ; Expiration Date: 6/21/2034 This is a warrant to purchase equity interests in the company named in the Description.
2.	110	The filer owns this General Partner entity.
2.	110.1	See lines 110.2.1 through 110.2.8 for the Fund holding on which this interest is based.
2.	110.2.1	ChipStack, Inc. (industry: artificial intelligence). The Fund has invested in Series Seed preferred shares.
2.	110.2.2	GhostDog Inc. (industry: browser and knowledge management platform for government use). The Fund has invested in Series Seed preferred stock.
2.	110.2.3	Lightsync (optical quantum interconnect manufacturer). This private preferred investment is held through CCM LI Investor, LLC.
2.	110.2.4	Maybell Quantum Industries Inc. (design and production of advanced tools for quantum computing). This private preferred stock investment is held through CCM MB Investor LLC.

PART	#	ENDNOTE
2.	110.2.5	Synonym Inc. (biomanufacturing infrastructure). The Fund has invested in Simple Agreement for Future Equity notes that will convert into Series A preferred stock in connection with a future capital raise.
2.	110.2.6	Syntis Bio (biopharmaceuticals). Through CCM Syntis LLC, the Fund has invested in Simple Agreement for Future Equity notes that will convert into Series A preferred stock in connection with a future capital raise.
2.	110.2.7	Ansa Biotechnologies, Inc. (Biotechnology Company). This position is held through CCM Ansa Investor, LLC.
2.	111	The filer owns this General Partner entity.
2.	111.1	See lines 111.2.1 through 111.2.201 for the Fund holding on which this interest is based.
2.	111.2.1	Neiman Marcus Group Inc. (department store owner and operator). Private Common shares held directly by Fund.
2.	111.2.2	Strategic Materials, Inc. (glass recycling company).
2.	111.2.3	Bright Bidco B.V. (Tech Hardware - Semiconductors). Private Common shares held directly by Fund.
2.	111.2.4	Covis Finco S.A.R.L (Healthcare). Common stock equity investment.
2.	111.2.5	See item 2.2.9
2.	111.2.6	This position in common equity securities of Velo Bank is held through Promontoria Europe Investments 191 L.P., Promontoria 158 Coöperatie U.A. and (with 2 minority investors) Promontoria Holding 418 B.V.
2.	111.2.7	TPC Group Inc. (petrochemical company). Common unit equity investment.
2.	111.2.8	See item 1.2.54.
2.	111.2.9	See item 2.2.120.
2.	111.2.10	See item 2.2.121.
2.	111.2.11	Diebold Nixdorf Inc. (financial and retail technology company - NYSE:DBD). Public common stock investment.
2.	111.2.12	Altice USA Inc. (telecommunications provider - NYSE:ATUS). Public common stock investment.
2.	111.2.13	Frontier Communications Parent Inc. (telecommunications company - NYSE: FYBR). Public common stock investment.

PART	#	ENDNOTE
2.	111.2.14	Vivace International Corporation (Industry: Aerospace & Defense) This borrower has entered into the following loan agreement: Vela Investments LP.
2.	111.2.15	These issuers are co-obligors in respect of corporate bonds and related PIK notes issued to finance the acquisition of a Brazilian oil refinery by their Brazil affiliate Refinaria de Mataripe SA.
2.	111.2.16	SFRFP 5 1/8 07/15/29.
2.	111.2.17	GSWMIN 0 04/30/26.
2.	111.2.18	CVLGHT 5 5/8 09/15/28.
2.	111.2.19	COIN 3 5/8 10/01/31 and COIN 0 1/2 06/01/26.
2.	111.2.20	DISH 3 3/8 08/15/26.
2.	111.2.21	LVLT 3 5/8 01/15/29, LVLT 4 1/4 07/01/28, LVLT 3 3/4 07/15/29, LVLT 10 1/2 05/15/30, LVLT 3.4 03/01/27, LVLT 11 11/15/29, LVLT 10 1/2 04/15/29, LVLT 3 7/8 10/15/30, LVLT 4 1/2 04/01/30, and LVLT 4 04/15/31.
2.	111.2.22	NWFIBR 6 02/15/28 and NWFIBR 10 3/4 06/01/28.
2.	111.2.23	PLDEVE 7 3/4 11/15/25.
2.	111.2.24	TOTALP 7 1/2 11/12/25.
2.	111.2.25	TPCG 13 12/16/27.
2.	111.2.26	UNIFIN 7 01/15/25, UNIFIN 7 3/8 02/12/26, and UNIFIN 8 3/8 01/27/28.
2.	111.2.27	VERITS 7 1/2 09/01/25.
2.	111.2.28	CSCHLD 5 3/4 01/15/30, CSCHLD 7 1/2 04/01/28, CSCHLD 4 5/8 12/01/30, CSCHLD 3 3/8 02/15/31, and CSCHLD 4 1/2 11/15/31.
2.	111.2.29	LOGM 5 1/2 05/01/28 1L and LOGM 5 1/2 05/01/28 2L.
2.	111.2.30	NEWLSQ 17 1/2 05/01/24.
2.	111.2.31	CFIELD 6 5/8 08/01/26.
2.	111.2.32	TOTALP 6 3/8 09/20/28, TOTALP 6 3/8 09/20/28 – REGS, TOTALP 10 1/2 12/31/28.

PART	#	ENDNOTE
2.	111.2.33	EOS Energy Enterprises, Inc. (Industry: Renewable Energy) This borrower has entered into the following loan agreements: Delayed Draw Term Loan, Initial Commitment A, Initial Commitment B, Tranche 1 Commitment, and Tranche 2 Commitment.
2.	111.2.34	Lightsquared LP (Industry: Telecom/Telecom Carriers). This borrower has entered into the following loan agreements: First Out Term Loan, 2023 First Out Loans-2, 2023 First Out Loans-3, 2024-1 First Out loan, 2024-2 First Out Loan, 2024-3 First Out Loan, 1.5 Lien Incremental Loan, and Senior Pari Loan.
2.	111.2.35	Escrow rights with respect to the following: ConvergeOne Holdings, Inc. - Term Loan (Escrow).
2.	111.2.36	Escrow rights with respect to the following: Neiman Marcus Group Inc Escrow.
2.	111.2.37	Escrow rights with respect to the following: SEGR Escrow Position.
2.	111.2.38	Escrow rights with respect to the following: TPHT 23-1 MOA RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.39	Escrow rights with respect to the following: TPMFT 2022-OM1 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.40	Escrow rights with respect to the following: TPMFT 2022-OM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.41	Escrow rights with respect to the following: TPMFT 2022-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.42	Escrow rights with respect to the following: TPMFT 2023-OM1 REPO RESERVE and TPMFT 2023-OM1A REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.43	Escrow rights with respect to the following: TPMFT 2023-OM2 REPO RESERVE and TPMFT 2023-OM2 X REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.44	Escrow rights with respect to the following: TPMFT 2023-OM3 A REPO RESERVE and TPMFT 2023-OM3 B REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.45	Escrow rights with respect to the following: TPMFT 2023-PM2 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.46	Escrow rights with respect to the following: TPMFT 2023-PM3 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.

PART	#	ENDNOTE
2.	111.2.47	Escrow rights with respect to the following: TPMFT 2023-PM4 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.48	Escrow rights with respect to the following: TPMFT 2023-PM5 REPO RESERVE. These escrow rights arose in connection with a securitization completed by the named Securitization Trust.
2.	111.2.49	Escrow rights with respect to the following: UNIFIN 7 01/15/25 Escrow, UNIFIN 7 3/8 02/12/26 Escrow, and UNIFIN 8 3/8 01/27/28 Escrow..
2.	111.2.50	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 X.
2.	111.2.51	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-2 XS, MCMLT 2017-3 X, MCMLT 2017-3 XS, and MCMLT 2017-2 X.
2.	111.2.52	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 XS.
2.	111.2.53	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 A1AX, TPHT 2023-1 XS2, TPHT 2023-1 XS1, TPHT 2023-1 X, and TPHT 2023-1 XS3.
2.	111.2.54	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 XS1, TPMT 2022-1 XS2, and TPMT 2022-1 X.
2.	111.2.55	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 XS1, TPMT 2022-2 XS2, and TPMT 2022-2 X.
2.	111.2.56	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 XS1, TPMT 2022-3 XA, TPMT 2022-3 XS2, and TPMT 2022-3 X.
2.	111.2.57	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 XA, TPMT 2022-4 XS1, TPMT 2022-4 X, and TPMT 2022-4 XS2.
2.	111.2.58	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XS1 and TPMT 2023-1 XS2.
2.	111.2.59	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2CX, TPMT 2023-CES1 XS1, TPMT 2023-CES1 M2AX, TPMT 2023-CES1 XS3, and TPMT 2023-CES1 X.
2.	111.2.60	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 XS1 and TPMT 2023-CES2 X.
2.	111.2.61	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 XS2.

PART	#	ENDNOTE
2.	111.2.62	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 XS2.
2.	111.2.63	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-3 X and TPMT 2024-3 XS2.
2.	111.2.64	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 X and TPMT 2024-4 XS2.
2.	111.2.65	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 X and TPMT 2024-5 XS2.
2.	111.2.66	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 XS2 and TPMT 2024-CES1 X.
2.	111.2.67	This Securitization Trust has issued the following securities that are owned by the Fund: AMSR 2020-SFR3 I, AMSR 2019-SFR1 I, AMSR 2023-SFR1 F, and AMSR 2021-SFR3 I.
2.	111.2.68	This Securitization Trust has issued the following securities that are owned by the Fund: BMIR 2022-2 B1 and BMIR 2022-2 M2.
2.	111.2.69	This Securitization Trust has issued the following securities that are owned by the Fund: BIG 2022-BIG D and BIG 2022-BIG C.
2.	111.2.70	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-XL F, BX 2019-XL G, and BX 2019-XL E.
2.	111.2.71	This Securitization Trust has issued the following securities that are owned by the Fund: BX 2019-MMP D, BX 2019-MMP E, BX 2022-GPA D, BX 2022-GPA C, BX 2022-MVRK E, BX 2022-PSB D, BX 2022-PSB C, BX 2021-LBA GJV, BX 2021-VOLT F, BX 2021-ACNT E, and BX 2021-VOLT E.
2.	111.2.72	This Securitization Trust has issued the following securities that are owned by the Fund: CHASE 2023-RPL1 B5, CHASE 2023-RPL1 B1, CHASE 2023-RPL1 B2, CHASE 2023-RPL1 B3, and CHASE 2023-RPL1 B4.
2.	111.2.73	This Securitization Trust has issued the following securities that are owned by the Fund: CMLTI 2019-RP1 B2.
2.	111.2.74	This Securitization Trust has issued the following securities that are owned by the Fund: COLD 2020-ICE5 F.
2.	111.2.75	This Securitization Trust has issued the following securities that are owned by the Fund: CAFL 2022-1 E.
2.	111.2.76	This Securitization Trust has issued the following securities that are owned by the Fund: CSMC 2021-BHAR C.

PART	#	ENDNOTE
2.	111.2.77	This Securitization Trust has issued the following securities that are owned by the Fund: ESA 2021-ESH F.
2.	111.2.78	This Securitization Trust has issued the following securities that are owned by the Fund: CAS 2022-R05 2B2, CAS 2021-R01 1B2, CAS 2022-R01 1B2, CAS 2022-R07 1B1, CAS 2023-R02 1B2, CAS 2023-R04 1B2, CAS 2023-R05 1B2, CAS 2023-R06 1B2, CAS 2022-R06 1B2, CAS 2022-R07 1B2, CAS 2022-R02 2B2, and CAS 2022-R04 1B2.
2.	111.2.79	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A A2.
2.	111.2.80	This Securitization Trust has issued the following securities that are owned by the Fund: SCRT 2023-1 M and SCRT 2023-1 BXS.
2.	111.2.81	This Securitization Trust has issued the following securities that are owned by the Fund: STACR 2021-DNA1 B1, STACR 2022-DNA2 B1, STACR 2022-HQA1 B1, STACR 2021-DNA6 B2, STACR 2023-DNA1 B1, STACR 2023-DNA2 B1, STACR 2022-DNA3 B2, STACR 2021-DNA7 B2, STACR 2022-DNA4 B2, STACR 2022-DNA1 B2, STACR 2022-HQA1 B2, STACR 2021-HQA4 B2, STACR 2021-HQA3 B2, STACR 2022-DNA2 B2, and STACR 2022-DNA5 B2.
2.	111.2.82	This Securitization Trust has issued the following securities that are owned by the Fund: GWT 2019-WOLF E, GWT 2019-WOLF C, and GWT 2019-WOLF B.
2.	111.2.83	This Securitization Trust has issued the following securities that are owned by the Fund: GSMS 2022-AGSS D, GSMS 2022-AGSS C, GSMS 2022-ECI C, GSMS 2022-ECI D, GSMS 2018-LUAX D, GSMS 2023-FUN A, GSMS 2023-SHIP C, and GSMS 2023-SHIP D.
2.	111.2.84	This Securitization Trust has issued the following securities that are owned by the Fund: HONO 2021-LULU F.
2.	111.2.85	This Securitization Trust has issued the following securities that are owned by the Fund: HIT 2022-HI32 G, HIT 2022-HI32 F, HIT 2022-HI32 E, and HIT 2022-HI32 D.
2.	111.2.86	This Securitization Trust has issued the following securities that are owned by the Fund: TOWN 2022-STAY C and TOWN 2022-STAY D.
2.	111.2.87	This Securitization Trust has issued the following securities that are owned by the Fund: LMLO 2023-1A C, LMLO 2023-1A D, and LMLO 2023-1A B.
2.	111.2.88	This Securitization Trust has issued the following securities that are owned by the Fund: MCMLT 2017-3 B4, MCMLT 2017-2 B4, MCMLT 2017-2 B5, and MCMLT 2017-3 B5.
2.	111.2.89	This Securitization Trust has issued the following securities that are owned by the Fund: NRMLT 2022-SFR1 I and NRMLT 2022-SFR1 H.

PART	#	ENDNOTE
2.	111.2.90	This Securitization Trust has issued the following securities that are owned by the Fund: PATH 2022-1 E1, PATH 2022-1 E2, PATH 2022-1 F, and PATH 2022-1 G.
2.	111.2.91	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR10 H.
2.	111.2.92	This Securitization Trust has issued the following securities that are owned by the Fund: PROG 2021-SFR11 G.
2.	111.2.93	This Securitization Trust has issued the following securities that are owned by the Fund: RMIR 2023-1 M2, RMIR 2022-1 M2, RMIR 2022-1 B1, and RMIR 2023-1 B1.
2.	111.2.94	This Securitization Trust has issued the following securities that are owned by the Fund: RCKT 2023-CES1 A2, RCKT 2023-CES1 M1, RCKT 2023-CES1 M2, RCKT 2023-CES1 A1B, RCKT 2023-CES1 B2, RCKT 2023-CES1 B1, and RCKT 2023-CES1 A1A.
2.	111.2.95	This Securitization Trust has issued the following securities that are owned by the Fund: SREIT 2021-MFP D.
2.	111.2.96	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2022-SFR3 E2 and STAR 2022-SFR3 F.
2.	111.2.97	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR1 H.
2.	111.2.98	This Securitization Trust has issued the following securities that are owned by the Fund: STAR 2021-SFR2 H.
2.	111.2.99	This Securitization Trust has issued the following securities that are owned by the Fund: TPHT 2023-1 XA2, TPHT 2023-1 B1, TPHT 2023-1 B2, TPHT 2023-1 B3, TPHT 2023-1 XA, TPHT 2023-1 B5, TPHT 2023-1 A2, TPHT 2023-1 M1, TPHT 2023-1 M2, TPHT 2023-1 B4, and TPHT 2023-1 A1A.
2.	111.2.100	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-1 B5, TPMT 2022-1 A2, TPMT 2022-1 M1, TPMT 2022-1 M2, TPMT 2022-1 B1, TPMT 2022-1 B2, TPMT 2022-1 B3, TPMT 2022-1 B4, TPMT 2022-1 XA, and TPMT 2022-1 A1.
2.	111.2.101	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-2 B1, TPMT 2022-2 B2, TPMT 2022-2 M2, TPMT 2022-2 B3, TPMT 2022-2 B4, TPMT 2022-2 B5, TPMT 2022-2 XA, TPMT 2022-2 A2, TPMT 2022-2 M1, and TPMT 2022-2 A1.
2.	111.2.102	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-3 B1, TPMT 2022-3 B2, TPMT 2022-3 B3, TPMT 2022-3 B4, TPMT 2022-3 B5, TPMT 2022-3 A2, TPMT 2022-3 M1, TPMT 2022-3 M2, and TPMT 2022-3 A1.

PART	#	ENDNOTE
2.	111.2.103	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2022-4 B3, TPMT 2022-4 B4, TPMT 2022-4 M2, TPMT 2022-4 B1, TPMT 2022-4 B2, TPMT 2022-4 B5, TPMT 2022-4 A1, TPMT 2022-4 A2, and TPMT 2022-4 M1.
2.	111.2.104	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-1 XA, TPMT 2023-1 B2, TPMT 2023-1 A2, TPMT 2023-1 M1, TPMT 2023-1 M2, TPMT 2023-1 B1, TPMT 2023-1 B3, TPMT 2023-1 B4, TPMT 2023-1 B5, and TPMT 2023-1 A1.
2.	111.2.105	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES1 M2C, TPMT 2023-CES1 B2, TPMT 2023-CES1 B3, TPMT 2023-CES1 B4, TPMT 2023-CES1 A2A, TPMT 2023-CES1 M1A, TPMT 2023-CES1 XA, TPMT 2023-CES1 M2A, TPMT 2023-CES1 B1, TPMT 2023-CES1 B5, TPMT 2023-CES1 A1A, and TPMT 2023-CES1 XA2.
2.	111.2.106	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2023-CES2 A1B, TPMT 2023-CES2 B1, TPMT 2023-CES2 B2, TPMT 2023-CES2 B3, TPMT 2023-CES2 B4, TPMT 2023-CES2 B5, TPMT 2023-CES2 A2, TPMT 2023-CES2 M1, TPMT 2023-CES2 M2, and TPMT 2023-CES2 A1A.
2.	111.2.107	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-1 B3, TPMT 2024-1 B4, TPMT 2024-1 B5, TPMT 2024-1 A2, TPMT 2024-1 M2, TPMT 2024-1 M1, TPMT 2024-1 B1, TPMT 2024-1 B2, and TPMT 2024-1 A1.
2.	111.2.108	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-2 B1, TPMT 2024-2 M1, TPMT 2024-2 M2, TPMT 2024-2 A1B, TPMT 2024-2 A2, and TPMT 2024-2 A1A.
2.	111.2.109	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-4 B2, TPMT 2024-4 B5, TPMT 2024-4 A1B, TPMT 2024-4 A2, TPMT 2024-4 M1, TPMT 2024-4 B1, and TPMT 2024-4 A1A.
2.	111.2.110	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-5 B1, TPMT 2024-5 B5, TPMT 2024-5 M2, TPMT 2024-5 A1B, TPMT 2024-5 A2, TPMT 2024-5 M1, and TPMT 2024-5 A1A.
2.	111.2.111	This Securitization Trust has issued the following securities that are owned by the Fund: TPMT 2024-CES1 M1, TPMT 2024-CES1 M2, TPMT 2024-CES1 B2, TPMT 2024-CES1 B1, TPMT 2024-CES1 A1B, TPMT 2024-CES1 A2, and TPMT 2024-CES1 A1A.
2.	111.2.112	This Securitization Trust has issued the following securities that are owned by the Fund: TCN 2022-SFR2 E.
2.	111.2.113	This Securitization Trust has issued the following securities that are owned by the Fund: WMRK 2022-WMRK A.
2.	111.2.114	This Securitization Trust has issued the following securities that are owned by the Fund: FKMF 2021-A B.

PART	#	ENDNOTE
2.	111.2.116	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.117	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.118	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.119	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.120	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.121	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.122	Unsecuritized mortgage whole loans held in a trust or warehouse structure.
2.	111.2.123	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.124	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.125	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.126	Unsecuritized mortgage whole loans held in the Securitization Trust structure identified in the Description in which the Fund has invested.
2.	111.2.127	Secured note collateralized by specific revenue and assets of issuer, including operations equipment, customer contracts, access rights, etc.
2.	111.2.128	ALTO MAIPO SpA - 1st Lien Notes, ALTO MAIPO SpA - 2nd Lien Notes
2.	111.2.129	Dutch originator and servicer of bridge loans. This position is held through Promontoria Spinnaker Lender L.P., Promontoria 120 Coöperatie U.A. and Promontoria Holding 390 B.V.

PART	#	ENDNOTE
2.	111.2.130	Londinium JV Ltd (United Kingdom Joint Venture company which is part of the Cerberus group's European NPL Business). This position is held through Promontoria London Lender L.P., Promontoria 182 Coöperatie U.A. and Promontoria Holding 432 B.V., which holds a majority interest in this joint venture. This entity owns Londinium Holdco Ltd, which in turn owns Londinium Barkston Ltd, which owns hotels in the United Kingdom for the European NPL Business.
2.	111.2.131	Promontoria Brew Ltd (UK Joint Venture company which is part of the Cerberus group's European NPL Business and owns Promontoria Brew Propco Ltd, which owns pubs located in the United Kingdom). The underlying assets have been sold. This majority position is held through Promontoria Brew Lender L.P., Promontoria 183 Coöperatie U.A, Promontoria Holding 411 B.V. and Promontoria Holding 412 B.V., which holds a majority interest in this entity.
2.	111.2.132	Promontoria Maple Designated Activity Company (Irish company which is part of the Cerberus group's European NPL Business and holds U.K. SME Loans and related transactional facilities). This position is held through Promontoria Maple Lender L.P., Promontoria 162 Coöperatie U.A., Promontoria Holding 426 B.V. and Promontoria Holding 427 B.V.
2.	111.2.133	Promontoria Modelo, S.A. (Spanish company which is part of the Cerberus group's European NPL Business and holds Spanish real estate assets). This equity position is held through Promontoria Europe Investments 184 LDC, Promontoria 152 Coöperatie U.A., Promontoria Holding 404 B.V. and Promontoria Holding 405 B.V. In addition, Promontoria Modelo Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	111.2.134	See item 40.2.42.
2.	111.2.135	Promontoria Sky Designated Activity Company (Cyprus credit acquiring company which is part of the Cerberus group's European NPL Business and holds REOs and an NPL portfolio). This equity position is held through Promontoria Europe Investments 223 LLC, Promontoria 119 Coöperatie U.A., Promontoria 354 B.V., Promontoria Holding 355 B.V. and Promontoria Sky Designated Activity Company. Promontoria Sky Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the equity structure
2.	111.2.136	Promontoria Holding 425 B.V. (Dutch company which is part of the Cerberus group's European NPL Business). This equity position is held through Promontoria Europe Investments 196 LDC, Promontoria 161 Coöperatie U.A. and Promontoria Holding 424 B.V. This entity owns Promontoria Sycamore A Designated Activity Company and Promontoria Sycamore B Designated Activity Company, which each own Irish NPL portfolios for the European NPL Business. In addition, Promontoria Sycamore Lender L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	111.2.137	Promontoria Holding 406 B.V. (Dutch company which is part of the Cerberus group's European NPL). This entity owns Promontoria Yosemite SA, which owns real estate assets in Spain, and Promontoria Yellowstone Designated Activity Company, which owns secured and unsecured Spanish NPL portfolios for the European NPL Business. This position is held through Promontoria Yellowstone Lender L.P., Promontoria 122 Coöperatie U.A., and Promontoria Holding 361 B.V.

PART	#	ENDNOTE
2.	111.2.138	Agila Subic TC Inc. / Agila NY Naval Inc. / Agila South Inc. (strategic shipping distribution assets in Philippines). This common equity position is held through Promontoria Agila Investments L.P., Promontoria 108 Coöperatie U.A., Promontoria Holding 333 B.V. and Promontoria Holding 334 B.V., which owns Promontoria Holding 396 B.V. (owner of Agila Subic TC Inc.), Promontoria Holding 344 B.V. (owner of Agila NY Naval Inc.) and Promontoria Holding 349 B.V. (owner of Agila South Inc.).
2.	111.2.139	Miscellaneous assets and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	111.2.140	Miscellaneous liabilities and expense items related to trading in mortgage backed securities issued by Securitization Trusts.
2.	111.2.141	EOS Energy Enterprises, Inc. (zinc-based energy storage solutions company). This preferred stock equity position is held through CCM Denali Aggregator, LP and CCM Denali Equity Holdings, LP.
2.	111.2.142	Lightsquared LP (satellite communications company). This private preferred unit equity position is held through Cerberus Ligado Holdings LLC.
2.	111.2.143	FK Master Holdings, Inc. (residential mortgage acquisition, securitization and asset management services company associated with FirstKey Homes business, an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This private preferred stock investment is held through FKM Holdings, LLC and FK Master Holdings, Inc. (majority owner), which owns FirstKey Holdings, LLC.
2.	111.2.144	Landmark Structures (tank and vessel design and manufacturing company). Common stock equity investment.
2.	111.2.145	M1 Support Services, L.P. (aircraft maintenance and modification, flight training and operations support, and supply chain services). This private common equity investment is held through Sky Acquisition Holdings, LLC, Cerberus Sky Aggregator, L.P., Sky ParentCo, LLC (majority owner) and Sky Intermediate, LLC.
2.	111.2.146	Mina Petroleum SPC (fuel storage terminal located in Oman). This private common unit equity investment is held through Siren Aggregator, LLC, Siren Purchaser, LLC and Mina Group FZCO.
2.	111.2.147	North Wind USA, Inc. (hypersonic test facility design, build, and operations services). This private common share equity investment is held through Cerberus Breakneck Aggregator, LP, Breakneck Parent, LP, Breakneck Holdings LLC and Breakneck Intermediate, LLC.
2.	111.2.148	See item 16.2.2.
2.	111.2.149	3Z Brands (designer, manufacturer, distributor, and retailer of mattresses and related bedding products). This private common equity investment position is held through Cerberus Sleep Del Holdings, L.L.C. and Cerberus Sleep Aggregator, L.P. (majority owner).

PART	#	ENDNOTE
2.	111.2.150	Promontoria Jaguar S.A. (Spanish Joint Venture which is part of the Cerberus group's European Real Estate Business). This majority equity position is held through Promontoria Europe Investments 216 LDC, Promontoria 110 Coöperatie U.A., Promontoria Holding 337 B.V. and Promontoria Holding 338 B.V. This entity owns Promontoria Jaguar Real Estate, S.L.U., which owns REO assets for the European Real Estate Business. In addition, Promontoria Jaguar Investments L.P. (Delaware Limited Partnership) has extended loan(s) to entities in the structure.
2.	111.2.151	An equity investment in an operating RE business that provides triple net lease financing across the US held through Cerberus Tenet Aggregator, LP and Tenet Equity Holdings LP (majority owner).
2.	111.2.152	See item 31.2.54.
2.	111.2.153	First Key Homes (integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States). This equity investment in the First Key Homes business is owned through Cerberus SFR REIT, LLC and Cerberus SFR Holdings Partners, L.P.
2.	111.2.154	Michael Baker International LLC (Industry: Construction & Building / Construction & Engineering). This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.155	American Trailer World Corp. (Industry: Transportation Equipment). This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.156	Anastasia Parent, LLC (Industry: E-Commerce Discretionary). This borrower has entered into the following loan agreements: First Lien Term B.
2.	111.2.157	Atlas Purchaser Inc (Aspect Software) (Industry: Software). This borrower has entered into the following loan agreements: 2nd Out Term Loan, 3rd Out Term Loan (Tranche A), and Term Loan.
2.	111.2.158	Bright Bidco BV (Lumileds) (Industry: Tech Hardware - Semiconductors). This borrower has entered into the following loan agreements: Exit Term Loan.
2.	111.2.159	Carestream Dental Equipment Inc. (Industry: Health Care/ Health Care Equipment) This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.160	ConvergeOne Holdings, Inc. (Industry: IT). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	111.2.161	Covis Finco S.A.R.L. (Industry: Healthcare & Pharmaceuticals / Pharmaceuticals). This borrower has entered into the following loan agreements: Amended Term Loan and Super Senior Term Loan.
2.	111.2.162	Fender Musical Instruments Corp (Industry: Musical Instrument Manufacturing). This borrower has entered into the following loan agreements: Term Loan.

PART	#	ENDNOTE
2.	111.2.163	Gibson Brands, Inc. (Industry: Consumer Discretionary/ Leisure Products). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	111.2.164	Groupe Solmax Inc (Industry: Materials – Chemicals). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	111.2.165	Grupo Sports World, SAB de CV, a company incorporated in Mexico (Industry: Leisure Facilities & Services) This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.166	Harland Clarke (Vericast Corp) (Industry: IT Services). The borrower has entered into the following loan agreements: 2023 Extended Term Loan.
2.	111.2.167	Hexion Inc (Industry: Materials – Chemicals) This borrower has entered into the following loan agreements: Initial Term Loan.
2.	111.2.168	Isagenix International LLC (Industry: Retail - Discretionary). The borrower has entered into the following loan agreements: Senior Lien Term Loan.
2.	111.2.169	Knight Health Holdings LLC (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreements: Term B Loan.
2.	111.2.170	Lealand Finance CO BV (McDermott) (Industry: Oil & Gas Services & Equipment). This borrower has entered into the following loan agreements: Exit Term Loan.
2.	111.2.171	LHS Borrower, LLC (LEAF Home Solutions) (Industry: Consumer Goods: Durable / Building Products). This borrower has entered into the following loan agreements: Term Loan (2022).
2.	111.2.172	LSCS Holdings Inc (Industry: Biotech and Pharma). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	111.2.173	LSF12 Badger Bidco LLC (aka CentroMotion) (Industry: Industrial Products/Machinery). This borrower has entered into the following loan agreements: Term Loan B.
2.	111.2.174	LTI Holdings Inc (Industry: Industrial Intermediate Products) This borrower has entered into the following loan agreements: Third Amendment Additional Term Loan.
2.	111.2.175	Manchester Acquisition Sub LLC (Industry: Materials - Chemicals). This borrower has entered into the following loan agreements: Term Loan B-1st Lien.
2.	111.2.176	(Merlin Buyer Inc. Bettcher Industries) (Industry: Industrial Services – Transportation & Logistics). This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.177	NAPA Management Services Corp (Industry: Health Care Facilities and Services). This borrower has entered into the following loan agreements: Term B Loan.

PART	#	ENDNOTE
2.	111.2.178	One Call Corp (Industry: Healthcare & Pharmaceuticals / Health Care Services). This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	111.2.179	Oscar Acquisitionco, LLC (Industry: Construction Materials) This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.180	Packaging Coordinators Midco Inc (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreements: Packaging Coordinators Midco Inc - 1st Lien Term Loan.
2.	111.2.181	Patagonia Holdco LLC (Industry: Telecommunications) This borrower has entered into the following loan agreements: Patagonia Holdco LLC - Term Loan.
2.	111.2.182	Peacock Merger Corp (Industry: Electrical Equipment). This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.183	Phoenix Services International LLC (Industry: Metals & Mining / Industrial Machinery). This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.184	PMHC II Inc (Prince) (Industry: Specialty Finance). This borrower has entered into the following loan agreements: Initial Term Loan.
2.	111.2.185	Power Stop LLC (Industry: Automotive Consumer Discretionary Products) This borrower has entered into the following loan agreements: Power Stop LLC - 1st Lien Term Loan.
2.	111.2.186	Project Castle Inc (MHS Holdings) (Industry: Retail - Discretionary). This borrower has entered into the following loan agreements: Term B Loan.
2.	111.2.187	Quest Software Inc. (Industry: Software) This borrower has entered into the following loan agreements: Term Loan B.
2.	111.2.188	Runner Buyer Inc (RugsUSA) (Industry: Consumer goods: Durable / Home Furnishings). This borrower has entered into the following loan agreements: Term Loan.
2.	111.2.189	SMI Acquisition Inc (Industry: Industrial Services – Commercial Support Services) This borrower has entered into the following loan agreements: Term Loan, Initial First Out U.S. Term Loans, Initial Canadian Term Loans, New Money DIP.
2.	111.2.190	Spectacle Gary Holdings LLC (Industry: Consumer Discretionary/ Casinos & Gaming).This borrower has entered into the following loan agreements: Term Loan B.
2.	111.2.191	SPX Flow Inc (Industry: Industrial Products - Machinery). This borrower has entered into the following loan agreements: Term B Loan.

PART	#	ENDNOTE
2.	111.2.192	Summit Behavioral Healthcare LLC (Industry: Health Care Facilities and Services) This borrower has entered into the following loan agreements: 1st Lien Term Loan.
2.	111.2.193	System1 (Orchid) (Industry: Media: Advertising, Printing & Publishing / Interactive Media & Services). This borrower has entered into the following loan agreements: Term Loan B.
2.	111.2.194	TA TT Buyer (TouchTunes) (Industry: E-Commerce Discretionary) This borrower has entered into the following loan agreements: Term Loan B.
2.	111.2.195	Token Buyer, Inc. (Industry: High Tech Industries / Electronic Equipment & Instruments). This borrower has entered into the following loan agreements: Term Loan B.
2.	111.2.196	T 4 1/8 11/15/32, T 3 1/2 02/15/33, and T 4 1/2 11/15/33.
2.	111.2.197	B 02/13/24, B 06/04/24, B 06/25/24, B 07/02/24, B 06/27/24, B 09/03/24, B 08/15/24, B 10/08/24, B 10/03/24, B 10/15/24, and B 10/17/24.
2.	111.2.198	Security: CCM Denali Equity Holdings, LP – Warrant ; Strike Price: No Strike Price ; Expiration Date: 6/21/2034. This is a warrant to purchase equity interests in the company named in the Description.
2.	111.2.199	This entry reflects the purchase or execution of various hedging and financing transactions entered into in the ordinary course of business, and typically of short-term duration, related to the financing and risk management of the Fund's underlying investments, including currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. See attachment.
2.	112	The filer owns 75% of Cerberus Capital Management, L.P. through this entity and owns the remaining 25% directly.
2.	112.1	Craig Court GP, LLC is the owner of 75% of each of Cerberus Capital Management, L.P. and Cerberus Capital Management II, L.P. (See 115.2).
2.	112.2	Cerberus Capital Management, L.P. (investment manager). This entity is entitled to management and incentive fees from various investment management clients. The Value (in this case, over \$50,000,000) represents the expected market value of Cerberus Capital Management, L.P. as a going concern, with its employees, investment advisory clients, investor relationships, etc).
2.	112.2.1	Cerberus Albertsons Incentive LLC. (Holding company owning equity investment in Albertsons Companies Inc.). This entity has issued incentive units to Cerberus Capital Management, L.P. in which the filer is entitled to participate.
2.	112.3	This represents the Filer's salary or draw for the reporting period 1/1/2024-2/8/2025

PART	#	ENDNOTE
2.	113	Cerberus Equity Investors II, LLC (Special purpose vehicle). This entity holds equity ownership interests in certain general partner entities related to the Cerberus Business Finance Funds commercial lending platform, CBF GP Holdings, LLC (See lines 139, 146 and 150) and CBF Offshore GP Holdings, LLC (see lines 123 and 128). The Value (in this case, over \$50,000,000) represents the expected market value of Cerberus Equity Investors II, LLC as a going concern, with its employees, investment advisory clients, investor relationships, etc.
2.	114	Cerberus Special Situations Manager LLC (investment manager). This entity is entitled to management fees based on investment advice to LTR Investment Holdings LLC. As of the date of the most recent available information (See general note #12), this fund did not have any reportable underlying assets. The Value (in this case, \$1,000,001-\$5,000,000) represents the expected market value of Cerberus Special Situations Manager LLC as a going concern, with its employees, investment advisory clients, investor relationships, etc).
2.	115	The filer owns 75% of Cerberus Capital Management II, L.P. through this entity and owns the remaining 25% directly.
2.	115.1	Craig Court GP, LLC is the owner of 75% of each of Cerberus Capital Management II and Cerberus Capital Management, L.P. (See 112.1)
2.	115.2	Cerberus Capital Management II, L.P. (investment manager). This entity is entitled to incentive and management fees from its investment advisory clients, and its income reflects the consolidation of such fees that are payable to its subsidiaries: Cerberus ASRS Credit Opportunities Manager LLC; CBF Manager, L.P.; CBF-D Manager, LLC; and Cerberus ND Credit Manager, LLC. The Value (in this case, over \$50,000,000) represents the expected market value of Cerberus Capital Management II, L.P. as a going concern, with its employees, investment advisory clients, investor relationships, etc). The Value (in this case, over \$50,000,000) represents the expected market value of Cerberus Capital Management II, L.P. as a going concern, with its employees, investment advisory clients, investor relationships, etc).
2.	116	This entity is the managing member through which filer owns and controls Partridge Hill Overseas Management LLC
2.	116.1	Partridge Hill Overseas Management, LLC (investment manager). This entity is entitled to management and incentive fees from various investment advisory clients. The filer controls Partridge Hill through the entity on Line 116 which owns a 1% general partner interest, and filer also owns limited partner interests directly. The Value (in this case, over \$50,000,000) represents the expected market value of Partridge Hill Overseas Management, LLC as a going concern, with its employees, investment advisory clients, investor relationships, etc).
2.	117	Albertsons Companies, Inc. (Restricted Stock Units – ACI) (Food and drug retailer).
2.	119.1	See Part 2, item 53.3, concerning the assets of Cerberus International Ltd.

PART	#	ENDNOTE
2.	120	Cerberus Real Estate Capital Management, LLC (investment manager). This entity is entitled to incentive and management fees from various investment advisory clients. The Value (in this case, over \$50,000,000) represents the expected market value of Cerberus Real Estate Capital Management LLC as a going concern, with its employees, investment advisory clients, investor relationships, etc).
2.	121	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	122	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	123.1	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	124	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	125.1	Any carried interest accrued by this entity will be based on the assets reported in Part 2, Lines 103.2.1 through 103.2.23, as the Fund will invest in assets alongside Cerberus Global NPL Fund II, L.P.
2.	126	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	127	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	128.1	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	129	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	130	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	131	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	132	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	133	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.

PART	#	ENDNOTE
2.	134	The carried interest is also reported in Part 2, Line 52.1, and is based on the assets listed in Lines 52.2.1 through 52.2.294
2.	135	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	136	This carried interest is based on underlying assets included in Part 2, Lines 45.2.1 through 45.2.139. CIP5 AIV L.P. is an AIV associated with Cerberus Institutional Partners V L.P. as explained in General Notes #8
2.	137	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	138	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	139.1	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	140	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	141	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	142	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	143	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	144	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	145	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	146.1	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	147	Any carried interest accrued by this entity will be based on the real estate and related assets reported in Part 2, Lines 50.2.165 and 50.2.166
2.	148	Any carried interest accrued by this entity will be based on the real estate and related assets reported in Part 2, Lines 50.2.121 and 50.2.122

PART	#	ENDNOTE
2.	149	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
2.	150.1	As of the date of the most recent available information (see General Note #12), the reference Fund did not have any reportable underlying assets.
6.	1	Includes multiple bank accounts held at the same financial institution. Jointly held with spouse.
6.	2	Includes multiple bank accounts held at the same financial institution.
6.	7	This trust is solely invested in Feinberg Family Institutional, LLC in Line 13 of this Part 6
6.	8	This trust is solely invested in Feinberg Family Institutional, LLC in Line 13 of this Part 6
6.	9	This trust is solely invested in Feinberg Family Institutional, LLC in Line 13 of this Part 6
6.	10	This trust is solely invested in Feinberg Family Institutional, LLC in Line 13 of this Part 6
6.	12	See also Part 2 line 53 and line 116 for business related assets and income.
6.	13	See also Part 2 line 48 for business related assets and income.
6.	13.2	Includes multiple bank accounts held at the same financial institution.
6.	13.4	Includes multiple bank accounts held at the same financial institution.

Summary of Contents

1. Filer's Positions Held Outside United States Government

Part 1 discloses positions that the filer held at any time during the reporting period (excluding positions with the United States Government). Positions are reportable even if the filer did not receive compensation.

This section does not include the following: (1) positions with religious, social, fraternal, or political organizations; (2) positions solely of an honorary nature; (3) positions held as part of the filer's official duties with the United States Government; (4) mere membership in an organization; and (5) passive investment interests as a limited partner or non-managing member of a limited liability company.

2. Filer's Employment Assets & Income and Retirement Accounts

Part 2 discloses the following:

- Sources of earned and other non-investment income of the filer totaling more than \$200 during the reporting period (e.g., salary, fees, partnership share, honoraria, scholarships, and prizes)
- Assets related to the filer's business, employment, or other income-generating activities (1) that ended the reporting period with a value greater than \$1,000 or (2) from which more than \$200 in income was received during the reporting period (e.g., equity in business or partnership, stock options, retirement plans/accounts and their underlying holdings as appropriate, deferred compensation, and intellectual property, such as book deals and patents)

This section does not include assets or income from United States Government employment or assets that were acquired separately from the filer's business, employment, or other income-generating activities (e.g., assets purchased through a brokerage account). Note: The type of income is not required if the amount of income is \$0 - \$200 or if the asset qualifies as an excepted investment fund (EIF).

3. Filer's Employment Agreements and Arrangements

Part 3 discloses agreements or arrangements that the filer had during the reporting period with an employer or former employer (except the United States Government), such as the following:

- Future employment
- Leave of absence
- Continuing payments from an employer, including severance and payments not yet received for previous work (excluding ordinary salary from a current employer)
- Continuing participation in an employee welfare, retirement, or other benefit plan, such as pensions or a deferred compensation plan
- Retention or disposition of employer-awarded equity, sharing in profits or carried interests (e.g., vested and unvested stock options, restricted stock, future share of a company's profits, etc.)

4. Filer's Sources of Compensation Exceeding \$5,000 in a Year

Part 4 discloses sources (except the United States Government) that paid more than \$5,000 in a calendar year for the filer's services during any year of the reporting period.

The filer discloses payments both from employers and from any clients to whom the filer personally provided services. The filer discloses a source even if the source made its payment to the filer's employer and not to the filer. The filer does not disclose a client's payment to the filer's employer if the filer did not provide the services for which the client is paying.

5. Spouse's Employment Assets & Income and Retirement Accounts

Part 5 discloses the following:

- Sources of earned income (excluding honoraria) for the filer's spouse totaling more than \$1,000 during the reporting period (e.g., salary, consulting fees, and partnership share)
- Sources of honoraria for the filer's spouse greater than \$200 during the reporting period
- Assets related to the filer's spouse's employment, business activities, other income-generating activities (1) that ended the reporting period with a value greater than \$1,000 or (2) from which more than \$200 in income was received during the reporting period (e.g., equity in business or partnership, stock options, retirement plans/accounts and their underlying holdings as appropriate, deferred compensation, and intellectual property, such as book deals and patents)

This section does not include assets or income from United States Government employment or assets that were acquired separately from the filer's spouse's business, employment, or other income-generating activities (e.g., assets purchased through a brokerage account). Note: The type of income is not required if the amount of income is \$0 - \$200 or if the asset qualifies as an excepted investment fund (EIF). Amounts of income are not required for a spouse's earned income (excluding honoraria).

6. Other Assets and Income

Part 6 discloses each asset, not already reported, (1) that ended the reporting period with a value greater than \$1,000 or (2) from which more than \$200 in investment income was received during the reporting period. For purposes of the value and income thresholds, the filer aggregates the filer's interests with those of the filer's spouse and dependent children.

This section does not include the following types of assets: (1) a personal residence (unless it was rented out during the reporting period); (2) income or retirement benefits associated with United States Government employment (e.g., Thrift Savings Plan); and (3) cash accounts (e.g., checking, savings, money market accounts) at a single financial institution with a value of \$5,000 or less (unless more than \$200 in income was received). Additional exceptions apply. Note: The type of income is not required if the amount of income is \$0 - \$200 or if the asset qualifies as an excepted investment fund (EIF).

7. Transactions

Part 7 discloses purchases, sales, or exchanges of real property or securities in excess of \$1,000 made on behalf of the filer, the filer's spouse or dependent child during the reporting period.

This section does not include transactions that concern the following: (1) a personal residence, unless rented out; (2) cash accounts (e.g., checking, savings, CDs, money market accounts) and money market mutual funds; (3) Treasury bills, bonds, and notes; and (4) holdings within a federal Thrift Savings Plan account. Additional exceptions apply.

8. Liabilities

Part 8 discloses liabilities over \$10,000 that the filer, the filer's spouse or dependent child owed at any time during the reporting period.

This section does not include the following types of liabilities: (1) mortgages on a personal residence, unless rented out (note: certain PAS nominees and appointees are required to report all mortgages); (2) loans secured by a personal motor vehicle, household furniture, or appliances, unless the loan exceeds the item's purchase price; and (3) revolving charge accounts, such as credit card balances, if the outstanding liability did not exceed \$10,000 at the end of the reporting period. Additional exceptions apply.

9. Gifts and Travel Reimbursements

This section discloses:

- Gifts totaling more than \$480 that the filer, the filer's spouse, and dependent children received from any one source during the reporting period.
- Travel reimbursements totaling more than \$480 that the filer, the filer's spouse, and dependent children received from any one source during the reporting period.

For purposes of this section, the filer need not aggregate any gift or travel reimbursement with a value of \$192 or less. Regardless of the value, this section does not include the following items: (1) anything received from relatives; (2) anything received from the United States Government or from the District of Columbia, state, or local governments; (3) bequests and other forms of inheritance; (4) gifts and travel reimbursements given to the filer's agency in connection with the filer's official travel; (5) gifts of hospitality (food, lodging, entertainment) at the donor's residence or personal premises; and (6) anything received by the filer's spouse or dependent children totally independent of their relationship to the filer. Additional exceptions apply.

Privacy Act Statement

5 U.S.C. § 13101 et seq., and 5 C.F.R. Part 2634 of the U. S. Office of Government Ethics regulations require the reporting of this information. Failure to provide the requested information may result in separation, disciplinary action, or civil action. The primary use of the information on this report is for review by Government officials to determine compliance with applicable Federal laws and regulations. This report may also be disclosed upon request to any requesting person in accordance with 5 U.S.C. §§ 13107 and § 13122(b)(1) or as otherwise authorized by law. You may inspect applications for public access of your own form upon request. Additional disclosures of the information on this report may be made: (1) to any requesting person, subject to the limitation contained in section 208(d)(1) of title 18, any determination granting an exemption pursuant to sections 208(b)(1) and 208(b)(3) of title 18; (2) to a Federal, State, or local law enforcement agency if the disclosing agency becomes aware of violations or potential violations of law or regulation; (3) to a source when necessary to obtain information relevant to a conflict of interest investigation or determination; (4) to the National Archives and Records Administration or the General Services Administration in records management inspections; (5) to the Office of Management and Budget during legislative coordination on private relief legislation; (6) when the disclosing agency determines that the records are arguably relevant to a proceeding before a court, grand jury, or administrative or adjudicative body, or in a proceeding before an administrative or adjudicative body when the adjudicator determines the records to be relevant to the proceeding; (7) to reviewing officials in a new office, department or agency when an employee transfers or is detailed from one covered position to another, a public financial disclosure report and any accompanying documents, including statements notifying an employee's supervising ethics office of the commencement of negotiations for future employment or compensation or of an agreement for future employment or compensation; (8) to a Member of Congress or a congressional office in response to an inquiry made on behalf of and at the request of an individual who is the subject of the record; (9) to contractors and other non-Government employees working on a contract, service or assignment for the Federal Government when necessary to accomplish a function related to this system of records; (10) on the OGE Website and to any person, department or agency, any written ethics agreement, including certifications of ethics agreement compliance, filed with OGE by an individual nominated by the President to a position requiring Senate confirmation; (11) on the OGE Website and to any person, department or agency, any certificate of divestiture issued by OGE; (12) on the OGE Website and to any person, department or agency, any waiver of the restrictions contained in Executive Order 13989 or any superseding executive order; (13) to appropriate agencies, entities and persons when there has been a suspected or confirmed breach of the system of records, the agency maintaining the records has determined that there is a risk of harm to individuals, the agency, the Federal Government, or national security, and the disclosure is reasonably necessary to assist in connection with the agency's efforts to respond to the suspected or confirmed breach or to prevent, minimize, or remedy such harm; and (14) to another Federal agency or Federal entity, when the agency maintaining the record determines that information from this system of records is reasonably necessary to assist the recipient agency or entity in responding to a suspected or confirmed breach or in preventing, minimizing, or remedying the risk of harm to individuals, the recipient agency or entity, the Federal Government, or national security. See also the OGE/GOVT-1 executive branch-wide Privacy Act system of records.

Public Burden Information

This collection of information is estimated to take an average of ten hours per response, including time for reviewing the instructions, gathering the data needed, and completing the form. Send comments regarding the burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to the Program Counsel, U.S. Office of Government Ethics (OGE) 250 E Street, S.W., Suite 750, Washington, DC 20024-3249.

Pursuant to the Paperwork Reduction Act, as amended, an agency may not conduct or sponsor, and no person is required to respond to, a collection of information unless it displays a currently valid OMB (that control number 3209-0001, is displayed here and at the top of the first page of this OGE Form 278e).

Form 278e - PART 2 GENERAL NOTES

In reviewing the filer's Form 278e, please note the following:

1. As part of their investment strategy, many of the Cerberus Funds own portfolios of asset-backed securities (“Bonds”) that are issued by securitization trusts or similar financing vehicles (“**Securitization Trusts**”). These Bonds are backed by very large portfolios of residential mortgages or other loans which are owned by the Securitization Trusts’ independent trustees (who have engaged servicers to deal with the underlying borrowers). The Bonds themselves (which were issued in private placements and can be sold subject to the Rule 144A exemption from registration and certain contractual limitations) are the assets that are owned by the relevant Fund. Throughout Part 2, we have identified each Securitization Trust that has issued the Bonds it holds, and in the related End Note we have identified the specific Bonds that it owns from such Securitization Trust. (See for example, Line 1.2.1.)
2. As part of their investment strategy, many of the Cerberus Funds have invested in an operating business that originates, purchases and securitizes a large volume of residential mortgage loans in the United Kingdom (the “**UK Residential Mortgage and Mortgage Backed Securities Business**”). Cerberus owns the licensed and regulated platforms that originated these loans (Capital Home Loans Ltd. and Landmark Mortgages Limited), both of which were acquired as active businesses, as well as Bonds issued by Securitization Trusts that have purchased and now own the underlying mortgage loans. As at December 31, 2024, there were approximately 38,160 such loans in the UK Residential Mortgage and Mortgage Backed Securities Business. Throughout Part 2, we have identified each such Securitization Trust that has issued the Bonds it holds, and in the related End Note we have identified the specific Bonds that it owns from that Securitization Trust. In addition, we have indicated any other investments by each Fund that are part of the UK Residential Mortgage and Mortgage Backed Securities Business.
3. As part of their investment strategy, many of the Cerberus Funds have invested in a European real estate business that owned 63,438 real estate properties located throughout Europe as at December 31, 2024 (the “**European Real Estate Business**”). Of this total, approximately 66,907 properties are located in Spain, and most of them (60,220 properties) are held in operating companies that are minority-owned by the major Spanish banks (BBVA, Banco Sabadell, and Santander) who originated the loans that ultimately led to foreclosure on real estate collateral (REO). These Spanish REO purchases were accompanied by the European Real Estate Business also taking over the operations and employees that had managed these REO assets for the banks. In addition, Cerberus recruited a team now known as Cerberus European Servicing and employing approximately 65 individuals, which works with the teams brought over from the banks to manage the assets of the European Real Estate Business. Other properties comprising the European Real Estate Business are located in: the United Kingdom (349 properties) and Portugal (353 properties), as well as other European jurisdictions with fewer properties (Italy, Germany, Austria, the

Netherlands, Romania). 132 of the assets comprising the European Real Estate Business are part of the pan-European “SIRE” investment, which is another operating business with 18 employees, which is building a cold storage business in Europe. Throughout Part 2, we have clearly indicated investments by each Fund that are part of the European Real Estate Business, and we have included information about the aggregate value of the Cerberus Funds’ and the filer’s interest in the relevant real estate assets comprising European Real Estate Business.

4. As part of their investment strategy, many of the Cerberus Funds have invested in a large-scale operating business that owns and manages non-performing loans purchased from financial institutions (the “**European NPL Business**”). The European NPL Business as at December 31, 2024 consists of 43,360 loans throughout Europe (including the United Kingdom, the Republic of Ireland, Spain, Portugal, Italy and Cyprus). The non-performing loans are primarily residential mortgage loans, but also include non-performing commercial loans and consumer loans. The European NPL Business has been operated since inception (over 10 years ago) as a combined business with the European Real Estate Business described above, with the same large team at Cerberus European Servicing assisting in the management of this business. Throughout Part 2, we have indicated investments by each Fund that are part of the European NPL Business, and we have included information about the aggregate value of the Cerberus Funds’ and the filer’s interest in the relevant loan assets that are part of the European NPL Business.
5. In the ordinary course of business, each Cerberus fund purchases or executes a variety of hedging and financing transactions, typically of short-term duration, related to the financing and risk management of the Fund’s underlying investments. This includes, for example, currency hedges, interest rate call options, put options, credit default and interest rate swaps, swaptions, and repo and reverse repo transactions. We have described these assets as single category for each Fund under the description “**Hedging, Finance, Risk Management & Other Assets**” (see for example Line 1.2.120), and have stated, with respect to the filer, the combined Value and Income arising from these assets that is attributable to him. In response to comments from the OGE staff, we are submitting a spreadsheet attachment to the Form 278e that will provide additional detail concerning these positions.
6. Throughout Part 2, we have reported, for certain Cerberus Funds, underlying assets that do not appear to meet either the applicable Value or Income threshold. We have done so on the recommendation of regulatory counsel, because multiple Funds often participate in the same investment. In these cases, there are other Funds that have invested in the same assets and do meet the disclosure threshold. By including this detail, we have attempted to show more transparently the relationship of the filer’s investments across all the Cerberus Funds.
7. In Part 2, we have referenced each Fund where the filer participates in a carried interest or incentive allocation and have identified the entity through which he receives such interest. While both are forms of performance-based compensation, “carried interest” generally refers to a share of distributable proceeds, and an “incentive allocation” is a reallocation of realized

and unrealized profits. These arrangements are addressed in more detail in Part 3. We note that the Value or Income attributable to any carried interest or incentive allocation is included in the Value and Income amounts attributable to the filer in respect of each Fund's underlying assets.

8. Certain Funds referenced in Part 2 have associated Alternative Investment Vehicles (AIVs) that are typically organized in a different jurisdiction than the referenced Fund. For various reasons, certain investments may be completed by an AIV rather than the referenced Fund; however, the Fund and any associated AIVs have ultimate investor ownership that is generally identical, and the filer's carried interest or other compensation is generally not affected by whether an investment is completed by the referenced Fund or its AIV, as the performance across the reference Fund and such AIV is netted. As a result, the AIV assets are included beneath the applicable Part 2 line cross-reference (in parentheses below). The following list matches each Fund referenced in Part 2 to its associated AIV(s), with AIVs listed below the associated reference Funds:
 1. Cerberus AD Partners, L.P. (Line 7.2)
 - a. Cerberus AD Partners AIV, L.P.
 2. Cerberus CDP IC Partners, L.P. (Line 18.2)
 - a. Cerberus CDP IC Partners AIV, L.P.
 3. Cerberus Global NPL Fund, L.P. (Line 31.2)
 - a. Cerberus Global NPL Fund AIV II, L.P.
 - b. Cerberus Global NPL Fund AIV, L.P.
 - c. Cerberus Global NPL Fund AIV II, S.C.A., SICAV-RAIF
 4. Cerberus Global Residential Loan Strategy Fund, L.P. (Line 34.2)
 - a. CGRLS AIV, L.P.
 5. Cerberus GSI Europe Partners, L.P. (Line 38.2)
 - a. Cerberus GSI AIV, L.P.
 6. Cerberus HH Partners, L.P. (Line 39.2)
 - a. Cerberus HH Partners AIV, L.P.
 7. Cerberus Institutional Partners V, L.P. (Line 45.2)
 - a. CIP5 AIV II, L.P.
 - b. CIP5 AIV, L.P.
 - c. CIP5 AIV II, S.C.A., SICAV-RAIF
 8. Cerberus Institutional Partners VI, L.P. (Line 46.2)
 - a. CIP6 AIV II, L.P.
 - b. CIP6 AIV III, L.P.
 - c. CIP6 AIV II, S.C.A., SICAV-RAIF

9. Cerberus Institutional Partners VII, L.P. (Line 47.2)
 - a. CIP VII AIV, L.P.
 - b. CIP VII, S.C.A. , SICAV-RAIF
10. Cerberus Institutional Partners – Series Four (Line 48.2)
 - a. CIP4 AIV, L.P.
11. Cerberus Institutional Real Estate Partners III, L.P. (Line 49.2)
 - a. CIREP III AIV, L.P.
 - b. CIREP III AIV, S.C.A., SICAV-RAIF
12. Cerberus Institutional Real Estate Partners IV, L.P. (Line 50.2)
 - a. CIREP IV AIV 3B, L.P.
 - b. CIREP IV AIV 3, L.P.
 - c. CIREP IV AIV 2, L.P.
 - d. CIREP IV AIV, L.P.
 - e. CIREP IV AIV 3, S.C.A., SICAV-RAIF
 - f. CIREP IV AIV 3b, S.C.A., SICAV-RAIF
13. Cerberus Institutional Real Estate Partners V, L.P. (Line 51.2)
 - a. CIREP V AIV, L.L.C.
 - b. CIREP V AIV II, L.P
 - c. CIREP V AIV III, L.P.
 - d. CIREP V AIV IV, L.P.
 - e. CIREP V AIV III, S.C.A., SICAV-RAIF
 - f. CIREP V AIV IV, S.C.A., SICAV-RAIF
14. Cerberus Institutional Real Estate Partners VI, L.P. (Line 104.2)
 - a. CIREP VI AIV, L.P.
 - b. CIREP VI AIV II, L.L.C.
 - c. CIREP VI Institutional, S.C.A., SICAV-RAIF
 - d. CIREP VI Overseas, S.C.A., SICAV-RAIF
15. Cerberus International II Master Fund, L.P. (Line 52.2)
 - a. Cerberus International II AIV, L.P.
 - b. Cerberus International II AIV, S.C.A., SICAV-RAIF
16. Cerberus MA Partners, L.P. (Line 59.2)
 - a. Cerberus MA Partners AIV, L.P.
17. Cerberus Real Estate Debt Fund, L.P. (Line 76.2)

- a. Cerberus Real Estate Debt Fund AIV, L.P.
- b. Cerberus Real Estate Debt Fund AIV, S.C.A., SICAV-RAIF
- 18. Cerberus OT Partners II, L.P. (Line 106.2)
 - a. Cerberus OT Partners II AIV, L.P.
- 19. Cerberus SC Partners II, L.P. (Line 83.2)
 - a. Cerberus SC II AIV, S.C.A., SICAV-RAIF
- 20. Cerberus SC Partners III, L.P. (Line 84.2)
 - a. Cerberus SC III AIV, L.L.C.
 - b. Cerberus SC III AIV II, S.C.A., SICAV-RAIF
- 21. Cerberus Sonoran NPL Fund, L.P. (Line 89.2)
 - a. Cerberus Sonoran NPL Fund AIV, L.L.C.
 - b. Cerberus Sonoran NPL Fund AIV II, L.P.

9. If any Description set forth in Part 2 of OGE Form 278(e) contains “Miscellaneous Assets and Expense Items” (e.g., item 1.2.4), the underlying fund holds one or more of the following positions: (a) accounting entries that represent certain valuation components of special purpose vehicles (“SPV”) that are held within the FirstKey Homes business (which is comprised of an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States (see item 1.2.43), and are necessary in order for the relevant components of the First Key Homes business to be reflected at fair value for accounting purposes (for example, this category would include a fair value adjustment of debts & balance sheet assets within a lower level subsidiary); (b) a book representation of Restricted Cash related to a Securitization Trust structure within the UK Residential Mortgage and MBS Business (held at JP Morgan as prime broker); and (c) valuation components, for accounting purposes, of Capital Home Loans Ltd. (“CHL”), a UK mortgage lender which is part of the UK Residential Mortgage and MBS Business, to accurately record the fair value of certain assets and SPVs in its structure, as required under GAAP. These accounting entries do not represent “real” assets, and do not involve any counterparties, but we have included them in the disclosure because they represent additional value to the filer.

If any Description set forth in Part 2 of OGE Form 278(e) contains “Miscellaneous Liabilities and Expense Items” (e.g., item 1.2.83), the underlying fund holds one or more of the following positions: (a) accounting entries that represent certain valuation components of SPVS that are held within the FirstKey Homes business (which is comprised of an integrated owner, operator and manager of approximately 52,800 single family homes in the Southeast and Southwest parts of the United States) (see item 1.2.43), and are necessary in order for the relevant components of the First Key Homes business to be reflected at fair value for accounting purposes (for example, this category would include a fair value adjustment of debts & balance sheet assets within a lower level SPV); (b) valuation components for accounting purposes of CHL to accurately record the fair value of assets and SPVs in its structure; and (c) balance sheet liabilities of CHL, which is part of the UK Residential Mortgage and

MBS Business. These accounting entries do not represent “real” assets, and do not involve any counterparties, but we have included them in the disclosure because they represent additional value to the filer.

10. Escrow Arrangements – Kindly note the following key with regard to the “escrow” arrangements that are referred to in various Part 2 End Notes:

MOA Reserve	If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to an “MOA Reserve” (e.g., item 1.2.21), the underlying fund holds a liquidity accounting adjustment related to valuation of risk retention bonds issued by a Securitization Trust and owned by the Fund. This is not a hard asset to which the fund has any rights.
HELOC Reserve	If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to a “HELOC Reserve” (e.g., item 1.2.84), “VFA Reserve” (e.g., item 1.2.24), Citi Reserve (e.g., item 3.2.36), “SF Reserve” (e.g., item 3.2.34), “REPO Reserve” (e.g., item 3.2.37), “Expense Reserve” (e.g. 34.2.229), “Ameriprise Reserve” (e.g.,
VFA Reserve	
Citi Reserve - cash held by Citibank as a reserve associated with a Securitization Trust transaction, and payable to the relevant Fund (as a security holder)	
SF Reserve	
REPO Reserve	

Expense Reserve	35.2.31), or “CDO P/R TP23B DEBT ADJ” (e.g. 35.2.58), the underlying fund holds indirect rights (as a security holder) to Cash within a Securitization Trust structure that is held by US Bank as trustee (except as otherwise noted in the lefthand column). In all cases, the rights reflected by these entries are derivative from holding the associated securities.
Ameriprise Reserve	
CDO P/R TP23B DEBT ADJ	
SEGR	If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to a “SEGR Escrow Position” (e.g., item 102.2.37), the underlying subject fund holds rights to receive proceeds in connection with liquidation of Southeastern Grocers, LLC (SEGR), released to JPMorgan (prime broker) as custodian.
Hastings FEE Reserve	If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to a “Hastings FEE Reserve” (e.g., item 60.2.23), the underlying subject fund holds

	<p>an accounting book reserve for future expenses recognized up front upon deal closing of a bond issuance by the Securitization Trust identified in the Description.</p>
<p>Vantage 3 EVI Reserve</p>	<p>If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to a “Vantage 3 EVI Reserve” (e.g., 60.2.24), the underlying subject fund holds a liquidity accounting adjustment related to valuation of risk retention bonds issued by the Securitization Trust identified in the Description.</p>
<p>Recovery Reserve</p>	<p>If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to a “Recovery Reserve” (e.g., 76.2.40), the underlying fund holds a Profits and Loss accounting adjustment related to anticipated recovery in connection with certain Mortgage Backed Securities issued by the Securitization Trust named in the Description.</p>

<p>KWKA 11 07/01/21</p>	<p>If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to “KWKA 11 07/01/21” (e.g., 45.2.8), the underlying fund holds escrow cash in connection with liquidation of Quicksilver Resources Inc. (KWKA). This escrow terminated in February 2024 with proceeds paid to JPMorgan PB as custodian.</p>
<p>VCT Holdings, LLC</p>	<p>If any End Note in Part 2 of OGE Form 278(e) describes Escrow rights with respect to “VCT Holdings, LLC” (e.g., 46.2.2), the underlying subject fund holds rights to a cash escrow relating to reserve for post-restructuring expenses of VCT Holdings, LLC (Industry: financial services), held in an ETC Debt Holder LLC bank account controlled by Cerberus Capital Management.</p>

11. If any Description set forth in Part 2 of OGE Form 278(e) contains an entry for “Hedging, Finance, Risk Management, & Other Assets” (e.g., line 1.2.120), please note that we have included, as an attachment to this Form 278e, a schedule of the specific assets and contracts of the relevant Fund that comprise such category.

12. Except as otherwise indicated, all Cerberus funds and management companies data for Value and Income (as well as any statements referencing “the date of the most recently available information,” as in, for example, Part 2, Line 121 End Note) are based on the latest quarterly unaudited report (as of December 31, 2024), and are not currently available for me for any date thereafter. This information is produced on a comprehensive basis with third party review for me on a quarterly basis and will not be available for 1Q25 until May/June 2025.

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus 17 RM Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus 17 RM Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus 17 RM Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus 17 RM Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus 17 RM Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus 17 RM Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus 17 RM Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus 17 RM Fund, L.P.	Call Option Total		152,067	47,789
Cerberus 17 RM Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus 17 RM Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus 17 RM Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus 17 RM Fund, L.P.	Forward Currency Contract Total		-	63
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.4900 052531S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5200 052031S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5350 052831S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3320 040735		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus 17 RM Fund, L.P.	Interest Rate Swap Total		1,176,143	672,146
Cerberus 17 RM Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus 17 RM Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus 17 RM Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus 17 RM Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.88830 4/22/2024 BANA 20.00000		
Cerberus 17 RM Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus 17 RM Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus 17 RM Fund, L.P.	Repo - MBS Total			
Cerberus 17 RM Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		127
Cerberus 17 RM Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus 17 RM Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus 17 RM Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus 17 RM Fund, L.P.	Swaption - Call Total		206	1,435
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus 17 RM Fund, L.P.	Swaption - Put Total		78,925	21,738
Cerberus 17 RM Fund, L.P. Total			1,407,341	743,298
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	POSEIDON BIDCO S.A.S. - EURUSD 20251231 PSDTL PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20260130 KIDGA PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20261030 KIDGA PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Libranza 3 EQ - COPUSD 20260731 LBRN3 PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20240731 SKYGO JPMN		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20241231 SKYGO JPBY		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20251231 SKYGO JPMCB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus 1776 Fund, L.P.	Forward Currency Contract Total		58	3,762
Cerberus 1776 Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus 1776 Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus 1776 Fund, L.P.	Futures Contract - Index Total		-	1,681
Cerberus 1776 Fund, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus 1776 Fund, L.P.	Interest Rate Swap Total		(3)	1,121
Cerberus 1776 Fund, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus 1776 Fund, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus 1776 Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus 1776 Fund, L.P.	Put Option Total		242	18,282
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJ1 Overnight		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus 1776 Fund, L.P.	Reverse Repo - Non MBS Total		395	909
Cerberus 1776 Fund, L.P. Total			692	25,755
Cerberus 20 RM Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus 20 RM Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus 20 RM Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus 20 RM Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus 20 RM Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus 20 RM Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus 20 RM Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus 20 RM Fund, L.P.	Call Option Total		101,662	31,950
Cerberus 20 RM Fund, L.P.	CDO Financing	CDO Fin TPRT 2022-A MCMLT 2017-1 B3		
Cerberus 20 RM Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 13		
Cerberus 20 RM Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp13		
Cerberus 20 RM Fund, L.P.	CDO Financing	TPRT 2022-A AE		
Cerberus 20 RM Fund, L.P.	CDO Financing	TPRT 2024-A 13A		
Cerberus 20 RM Fund, L.P.	CDO Financing Total		6,425	585
Cerberus 20 RM Fund, L.P.	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
Cerberus 20 RM Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus 20 RM Fund, L.P.	Forward Currency Contract Total		-	539
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3320 040735		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 2.5425 062827S		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus 20 RM Fund, L.P.	Interest Rate Swap Total		129,713	90,781
Cerberus 20 RM Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus 20 RM Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus 20 RM Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus 20 RM Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus 20 RM Fund, L.P.	Swaption - Call Total		20	829
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus 20 RM Fund, L.P.	Swaption - Put Total		52,762	14,536
Cerberus 20 RM Fund, L.P. Total			290,582	139,220
Cerberus ACDC Partners, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus ACDC Partners, L.P.	Futures Contract - Index Total		-	222
Cerberus ACDC Partners, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus ACDC Partners, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus ACDC Partners, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus ACDC Partners, L.P.	Put Option Total		6,180	25,165
Cerberus ACDC Partners, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20240628 MONZA GSI		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20241231 MONZA GSI		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20251231 MONZA PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240423 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240430 NPTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240430 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20241121 NPTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20241121 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250131 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250430 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250731 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20251031 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260130 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260430 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260731 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20261030 NPTEQ PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20270129 NPTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240110 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240131 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240328 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240430 OYSTR DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240628 OYSTR GSI		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241031 OYSTR GSI		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241129 OYSTR GSI		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241231 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20250124 OYSTR GSI		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20251231 OYSTR DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20260402 OYSTR DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20270402 OYSTR DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240131 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240628 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus AD Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus AD Partners, L.P.	Forward Currency Contract Total		31,886	54,792
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3FHZ05 6.80000 1/21/2025 BANA 11.50000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus AD Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus AD Partners, L.P.	Repo - MBS Total		(135,085)	3,518
Cerberus AD Partners, L.P. Total			(103,199)	58,310
Cerberus AD Residential Credit, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus AD Residential Credit, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus AD Residential Credit, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus AD Residential Credit, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus AD Residential Credit, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus AD Residential Credit, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus AD Residential Credit, L.P. Total	Interest Rate Swap Total		178	706
Cerberus AD Residential Credit, L.P. Total			178	706
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	POSEIDON BIDCO S.A.S. - EURUSD 20251231 PSDTL PB		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20260130 KIDGA PB		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20261030 KIDGA PB		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Libranza 3 EQ - COPUSD 20260731 LBRN3 PB		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20240731 SKYGO JPMN		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20241231 SKYGO JPBV		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20251231 SKYGO JPMC8		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus All-Weather Credit Opportunities Fund, L.P. Total	Forward Currency Contract Total		19	358
Cerberus All-Weather Credit Opportunities Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus All-Weather Credit Opportunities Fund, L.P. Total	Futures Contract - Index Total		-	100
Cerberus All-Weather Credit Opportunities Fund, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus All-Weather Credit Opportunities Fund, L.P. Total	Interest Rate Swap Total		(1)	116
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	CDX.NA.HY 42 12/18/24 P99 BBPLC		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	CDX.NA.HY 43 01/15/25 P101 BBPLC		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 11/15/24 P500		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus All-Weather Credit Opportunities Fund, L.P.	Put Option Total		70	1,044
Cerberus All-Weather Credit Opportunities Fund, L.P. Total			88	1,618
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20240731 FDCEQ PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20250130 FDCEQ PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Futures - EURUSD 20240311 FUTRS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Futures - EURUSD 20241204 FUTRS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Futures - EURUSD 20250310 FUTRS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Interserve - GBPUSD 20240328 INTSR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20240328 PJAPP MSIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20240419 PJAPP MSIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20241231 PJAPP MSIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20250303 PJAPP MSIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20260421 PJAPP MSIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20271221 PJAPP MSIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240605 PBREW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240705 PBREW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241115 PBREW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241216 PBREW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20250115 PBREW PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20240131 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20240603 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20241011 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20241115 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20241231 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20250630 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20250930 PJBUL PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20240328 PCHAL NIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20240419 PCHAL NIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20250303 PCHAL NIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20250630 PCHAL NIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20260420 PCHAL NIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20270330 PCHAL NIP		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240212 PCUBA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240422 PCUBA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20241122 PCUBA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20250331 PCUBA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20240111 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20240131 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20240328 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20240412 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20240628 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20241231 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20250331 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20250930 EGE02 PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Firenze - EURUSD 20240131 PRFRZ PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20240628 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20241031 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20241129 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20241231 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20251231 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20260331 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20260930 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20261231 REDW DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20240131 PRROS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20240628 PRROS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20250331 PRROS DBAG		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20250930 PRROS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20251231 PRROS PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus AN Master Fund, L.P.	Forward Currency Contract Total		317,983	346,186
Cerberus AN Master Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus AN Master Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus AN Master Fund, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus AN Master Fund, L.P.	Futures Contract - Index Total		520	1,221
Cerberus AN Master Fund, L.P.	Interest Rate Swap	IRS 1YR7MO 2.9494 072224		
Cerberus AN Master Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus AN Master Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus AN Master Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus AN Master Fund, L.P.	Interest Rate Swap Total		(8,530)	12,206
Cerberus AN Master Fund, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus AN Master Fund, L.P.	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus AN Master Fund, L.P.	Margin Loan Total		-	4,248
Cerberus AN Master Fund, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus AN Master Fund, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus AN Master Fund, L.P.	Put Option	DAX 06/21/24 P11,193.9903 GSI		
Cerberus AN Master Fund, L.P.	Put Option	DAX 12/20/24 P11,743.1939 GSI		
Cerberus AN Master Fund, L.P.	Put Option	EUR 06/20/25 P1.024 GSI		
Cerberus AN Master Fund, L.P.	Put Option	EUR 12/19/25 P1.0250 GS		
Cerberus AN Master Fund, L.P.	Put Option	FTSEMIB 06/21/24 P18,881.80 BNPP		
Cerberus AN Master Fund, L.P.	Put Option	FTSEMIB 12/19/25 P29,441.79 BNPP		
Cerberus AN Master Fund, L.P.	Put Option	FTSEMIB 12/20/24 P1,285.60 BNP		
Cerberus AN Master Fund, L.P.	Put Option	FTSEMIB 6/20/25 P24,276.00BNP		
Cerberus AN Master Fund, L.P.	Put Option	FTSEMIB 6/20/25 P29,478 BNP		
Cerberus AN Master Fund, L.P.	Put Option	GBP 12/19/25 P1.2110 GS		
Cerberus AN Master Fund, L.P.	Put Option	IBEX 06/21/24 P6,573.0105 GSI		
Cerberus AN Master Fund, L.P.	Put Option	IBEX 12/19/25 P10,257.20 GSI		
Cerberus AN Master Fund, L.P.	Put Option	IBEX 12/20/24 P7,129.6235 GSI		
Cerberus AN Master Fund, L.P.	Put Option	IBEX 6/20/25 P7,984.2 GSI		
Cerberus AN Master Fund, L.P.	Put Option	IBEX 6/20/25 P9,695.1 GSI		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus AN Master Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus AN Master Fund, L.P.	Put Option	SX5E 06/21/24 P3,006.4512 GSI		
Cerberus AN Master Fund, L.P.	Put Option	SX5E 12/19/25 P4,244.90 B		
Cerberus AN Master Fund, L.P.	Put Option	SX5E 12/20/24 P3,177.65 BNP		
Cerberus AN Master Fund, L.P.	Put Option	SX5E 6/20/25 P3,542.70 BNP		
Cerberus AN Master Fund, L.P.	Put Option	SX5E 6/20/25 P4,301.85 BNP		
Cerberus AN Master Fund, L.P.	Put Option	SX7E 06/21/24 P71.89 BNPP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus AN Master Fund, L.P.	Put Option	SX7E 12/20/24 P83.47 BNP		
Cerberus AN Master Fund, L.P.	Put Option	UKX 06/21/24 P5,340.515 GSI		
Cerberus AN Master Fund, L.P.	Put Option	UKX 12/19/25 P7,100.5925		
Cerberus AN Master Fund, L.P.	Put Option	UKX 12/20/24 P5,284.58 BNP		
Cerberus AN Master Fund, L.P.	Put Option	UKX 6/20/25 P7,022.70 BNPP		
Cerberus AN Master Fund, L.P.	Put Option Total		93,292	35,035
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJJ1 Overnight		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus AN Master Fund, L.P.	Reverse Repo - Non MBS Total		7,453	490
Cerberus AN Master Fund, L.P. Total			410,718	399,386
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20241231 STAS PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20251231 STAS PB		
Cerberus CAL II Partners, L.P.	Forward Currency Contract Total		678	6,795
Cerberus CAL II Partners, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus CAL II Partners, L.P.	Futures Contract - Index Total		81,835	82,451
Cerberus CAL II Partners, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus CAL II Partners, L.P.	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus CAL II Partners, L.P.	Margin Loan Total		-	5,957
Cerberus CAL II Partners, L.P. Total			82,513	95,203
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract	POSEIDON BIDCO S.A.S. - EURUSD 20251231 PSDTL PB		
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20260130 KIDGA PB		
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20261030 KIDGA PB		
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract	Project Libranza 3 EQ - COPUSD 20260731 LBRN3 PB		
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus CC Dislocation Master Fund, L.P.	Forward Currency Contract Total		701	2,908
Cerberus CC Dislocation Master Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus CC Dislocation Master Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus CC Dislocation Master Fund, L.P.	Futures Contract - Index Total		-	1,153
Cerberus CC Dislocation Master Fund, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus CC Dislocation Master Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus CC Dislocation Master Fund, L.P.	Put Option Total		1,314	7,949
Cerberus CC Dislocation Master Fund, L.P. Total			2,015	12,010
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus CDP IC Partners, L.P.	Forward Currency Contract Total		1,893,722	1,806,895
Cerberus CDP IC Partners, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus CDP IC Partners, L.P.	Interest Rate Swap Total		(16,755)	32,182
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC32ZF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus CDP IC Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus CDP IC Partners, L.P. Total	Repo - MBS Total		(150,451)	7,229
Cerberus CDP IC Partners, L.P. Total			1,726,516	1,846,306
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.AJ.2 MS 20140108		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.AJ.2 MSCS 20200416		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.AJ.3 MSCS 20200416		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.BBB- 10 JPM 20170817		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.BBB- 10 JPM 20200228		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.BBB- 6 MS 20181023		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.BBB- 7 MS 20141118		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.BBB- 7 MS 20160818		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap	CMBX.NA.AJ.2 JPM20131101		
Cerberus CMBS Opportunities Fund B, L.P.	Credit Default Swap Total		(2,962)	11,929
Cerberus CMBS Opportunities Fund B, L.P.	Interest Rate Swap	IRS 3YR 2.4520 080826		
Cerberus CMBS Opportunities Fund B, L.P.	Interest Rate Swap Total		3,129	9,923
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912796CX5 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912796ZV4 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912797GB7 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912797GK7 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912797HP5 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912797KA4 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 912797LB1 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 9128282A7 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 9128282R0 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 9128282Y5 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 9128283F5 Overnight		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 91282CLR0 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 91282CLU3 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 91282CMA6 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS	REV 91282CMB4 Overnight		
Cerberus CMBS Opportunities Fund B, L.P.	Reverse Repo - Non MBS Total		1,180,856	302,268
Cerberus CMBS Opportunities Fund B, L.P. Total			1,181,023	324,120
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.AJ.2 MS 20140108		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.AJ.2 MSCS 20200416		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.AJ.3 MSCS 20200416		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.BBB-.10 JPM 20170817		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.BBB-.10 JPM 20200228		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.BBB-.6 MS 20181023		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.BBB-.7 MS 20141118		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.BBB-.7 MS 20160818		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap	CMBX.NA.AJ.2 JPM20131101		
Cerberus CMBS Opportunities Fund, L.P.	Credit Default Swap Total		(8,616)	22,635
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20240628 ELAVO PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20241230 ELAVO PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	European Loan Conduit - EURUSD 20250228 EULOC PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LML0 PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LML0 PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LML0 PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LML0 PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	Thunder Logistics - EURUSD 20271020 TUNDL PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20250530 UKLOG PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20251128 UKLOG PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20260529 UKLOG PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20261130 UKLOG PB		
Cerberus CMBS Opportunities Fund, L.P.	Forward Currency Contract Total		3,441	16,665
Cerberus CMBS Opportunities Fund, L.P.	Interest Rate Swap	IRS 3YR 2.4520 080826		
Cerberus CMBS Opportunities Fund, L.P.	Interest Rate Swap Total		9,103	18,830
Cerberus CMBS Opportunities Fund, L.P.	Repo - MBS	REP BCC3BP9W7 6.26980 1/5/2024 BBPLC 20.00000		
Cerberus CMBS Opportunities Fund, L.P.	Repo - MBS	REP BCC3BP9X5 6.56980 1/5/2024 BBPLC 25.00000		
Cerberus CMBS Opportunities Fund, L.P.	Repo - MBS Total		-	696
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912796CX5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912796ZV4 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912797GB7 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912797GK7 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912797GL5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912797HP5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912797LB1 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128282A7 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128282R0 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128282Y5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128283F5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128283J7 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128283V0 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128284F4 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128284N7 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128284V9 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128285C0 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128285J5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128285Z9 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128286B1 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128286G0 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128286R6 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128286T2 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128286X3 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 9128287B0 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828B66 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828G38 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828K74 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828R36 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828V80 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828W71 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828X70 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828X88 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828XX3 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828YG9 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828YQ7 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828YS3 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828YX2 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828Z52 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 912828ZN3 Overnight		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLG4 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLH2 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLK5 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLM1 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLN9 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLQ2 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLR0 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CLU3 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CMA6 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS	REV 91282CMB4 Overnight		
Cerberus CMBS Opportunities Fund, L.P.	Reverse Repo - Non MBS Total		4,554,752	683,208
Cerberus CMBS Opportunities Fund, L.P. Total			4,558,680	742,034
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20240628 ELAVO PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20241230 ELAVO PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	European Loan Conduit - EURUSD 20250228 EULOC PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LML0 PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LML0 PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LML0 PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LML0 PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics Pan Euro F - EURUSD 20240628 LMLPE PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics Pan Euro F - EURUSD 20241231 LMLPE PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Last Mile Logistics Pan Euro F - EURUSD 20260831 LMLPE PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	Thunder Logistics - EURUSD 20271020 TUNDL PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20250530 UKLOG PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20251128 UKLOG PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20260529 UKLOG PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20261130 UKLOG PB		
Cerberus CMBS Parallel Fund, L.P.	Forward Currency Contract Total		555	14,628
Cerberus CMBS Parallel Fund, L.P.	Interest Rate Swap	IRS 3YR 2.4520 080826		
Cerberus CMBS Parallel Fund, L.P.	Interest Rate Swap Total		1,090	8,085
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912796ZV4 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797GB7 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797GK7 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797GL5 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797HE0 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797HP5 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797KA4 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912797LB1 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 9128284V9 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912828YS3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 912828ZL7 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CAE1 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CAV3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CBS9 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CBV2 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CBW0 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CBZ3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CCB5 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CCC3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CCP4 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CCS8 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CDF5 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CDJ7 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CDQ1 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CDW8 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CDY4 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CEB3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CEE7 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CEP2 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CEU1 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CEV9 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFB2 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFF3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFH9 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFK2 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFL0 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFN6 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFP1 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFQ9 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFT3 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFU0 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFW6 Overnight		
Cerberus CMBS Parallel Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFY2 Overnight		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Cornerstone Homes Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Cornerstone Homes Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Cornerstone Homes Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Cornerstone Homes Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Cornerstone Homes Fund, L.P.	Call Option Total		412,975	206,911
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5M5CS		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Cornerstone Homes Fund, L.P.	Swaption - Put Total		214,330	94,122
Cerberus Cornerstone Homes Fund, L.P. Total			627,305	301,033
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20240731 SKYGO JPMN		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20241231 SKYGO JPB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20251231 SKYGO JPMCB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20240731 SWEET MSCS		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20250130 SWEET MSCS		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus Corporate Credit Fund, L.P.	Forward Currency Contract Total		468	3,591
Cerberus Corporate Credit Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus Corporate Credit Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus Corporate Credit Fund, L.P.	Futures Contract - Index Total		-	2,593
Cerberus Corporate Credit Fund, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus Corporate Credit Fund, L.P.	Interest Rate Swap Total		(240)	2,238
Cerberus Corporate Credit Fund, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus Corporate Credit Fund, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus Corporate Credit Fund, L.P.	Put Option Total		11,988	26,011
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJJ1 Overnight		
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Corporate Credit Fund, L.P.	Reverse Repo - Non MBS Total		28,412	1,432
Cerberus Corporate Credit Fund, L.P. Total			40,628	35,865
Cerberus Corporate Credit Solutions Fund II, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus Corporate Credit Solutions Fund II, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus Corporate Credit Solutions Fund II, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus Corporate Credit Solutions Fund II, L.P.	Forward Currency Contract Total		14	140
Cerberus Corporate Credit Solutions Fund II, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus Corporate Credit Solutions Fund II, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus Corporate Credit Solutions Fund II, L.P.	Futures Contract - Index Total		-	257
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus Corporate Credit Solutions Fund II, L.P.	Put Option Total		144	2,894
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CJ1 Overnight		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus Corporate Credit Solutions Fund II, L.P.	Reverse Repo - Non MBS Total		371	196
Cerberus Corporate Credit Solutions Fund II, L.P. Total			529	3,487
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus Corporate Credit Solutions Fund, L.P.	Put Option Total		258	3,601
Cerberus Corporate Credit Solutions Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus Corporate Credit Solutions Fund, L.P.	Reverse Repo - Non MBS Total		-	44
Cerberus Corporate Credit Solutions Fund, L.P. Total			258	3,645
Cerberus CP Partners, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20240613 LNURS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20250121 LNURS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus CP Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRGO PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20241231 STAS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20251231 STAS PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus CP Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus CP Partners, L.P.	Forward Currency Contract Total		519,661	482,119
Cerberus CP Partners, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus CP Partners, L.P.	Futures Contract - Index Total		89,338	89,986
Cerberus CP Partners, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus CP Partners, L.P.	Interest Rate Swap Total		(4,641)	8,398
Cerberus CP Partners, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus CP Partners, L.P.	Margin Loan Total		-	1,603
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZDF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZFF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZFF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZFF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZFF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZFF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3ZFF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3FHZ05 6.80000 1/21/2025 BANA 11.50000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus CP Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus CP Partners, L.P.	Repo - MBS Total		(68,458)	2,978
Cerberus CP Partners, L.P. Total			535,900	585,084
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	POSEIDON BIDCO S.A.S. - EURUSD 20251231 PSDTL PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20260130 KIDGA PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20261030 KIDGA PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Libranza 3 EQ - COPUSD 20260731 LBRN3 PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20240731 SKYGO JPMN		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20241231 SKYGO JPB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20251231 SKYGO JPMCB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus FSBA Corporate Credit Fund, L.P.	Forward Currency Contract Total		786	1,284
Cerberus FSBA Corporate Credit Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus FSBA Corporate Credit Fund, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus FSBA Corporate Credit Fund, L.P.	Futures Contract - Index Total		-	559
Cerberus FSBA Corporate Credit Fund, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus FSBA Corporate Credit Fund, L.P.	Interest Rate Swap Total		(41)	383
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus FSBA Corporate Credit Fund, L.P.	Put Option Total		2,753	5,308
Cerberus FSBA Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus FSBA Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus FSBA Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus FSBA Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJJ1 Overnight		
Cerberus FSBA Corporate Credit Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus FSBA Corporate Credit Fund, L.P.	Reverse Repo - Non MBS Total		5,263	245
Cerberus FSBA Corporate Credit Fund, L.P. Total			8,761	7,779
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20250331 PBGMN WMKT		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20250930 PBGMN WMKT		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20260331 PBGMN WMKT		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20260930 PBGMN WMKT		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20270305 PBGMN WMKT		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20250331 PBARK PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20251231 PBARK PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20260313 PBARK PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270112 PBARK PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270607 PBARK DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20271203 PBARK DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Boreal - EURUSD 20270730 BOREAL DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Emerald - PLNUSD 20260720 PEMER NIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Heimdall - DKKUSD 20270630 HEIMD MSIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Heimdall - EURUSD 20270630 HEIMD MSIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Heimdall - PLNUSD 20270630 HEIMD MSIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Heimdall - SEKEUR 20240404 HEIMD MSIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Heimdall - SEKUSD 20270630 HEIMD MSIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20260130 KIDGA PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Kindergarten - INRUSD 20261030 KIDGA PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Libranza 3 EQ - COPUSD 20260731 LBRN3 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Littleton 2 EQ - GBPUSD 20261231 LT2EQ PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Littleton 2 EQ - GBPUSD 20271216 LT2EQ PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Mahou II - EURUSD 20261231 MHOU2 NIP		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20241231 PMAPL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20250331 PMAPL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20250630 PMAPL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20240531 PMAP3 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20250829 PMAP3 PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20251128 PMAP3 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20260227 PMAP3 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20260831 PMAP3 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20270226 PMAP3 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20271018 PMAP3 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20240328 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20240628 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20240930 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20241231 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20250331 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20250630 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20250930 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20260430 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20260928 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20261231 POSDN PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20250530 PSDN2 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20251128 PSDN2 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260430 PSDN2 PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260630 PSDN2 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260930 PSDN2 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20261130 PSDN2 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20270430 PSDN2 DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20240731 SKYGO JPMN		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20241231 SKYGO JPBW		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20251231 SKYGO JPMCB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20240531 VHALL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20241129 VHALL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20250530 VHALL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20251128 VHALL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20260529 VHALL PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20261130 VHALL DBAG		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus Global NPL Fund II, L.P.	Forward Currency Contract Total		9,454	10,559
Cerberus Global NPL Fund II, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus Global NPL Fund II, L.P.	Interest Rate Swap Total		(27)	256
Cerberus Global NPL Fund II, L.P.	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		
Cerberus Global NPL Fund II, L.P.	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus Global NPL Fund II, L.P.	Repo - MBS Total		(1,192)	13
Cerberus Global NPL Fund II, L.P. Total			8,235	10,828
Cerberus Global NPL Fund, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus Global NPL Fund, L.P.	Call Option Total		9,581	10,940
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240405 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240411 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240416 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240418 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240422 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240426 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240524 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240607 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20241227 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250401 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250404 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20260406 PAGILA MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240117 PALD MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240131 PALD MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240930 PALD MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20241231 PALD MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20250630 PALD MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20260116 PALD MSIP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20251231 SPINN DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20260504 SPINN PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20260626 SPINN DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20240731 SWEET MSCS		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20250130 SWEET MSCS		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240131 PJTAG PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240328 PJTAG PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240430 PJTAG PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240628 PJTAG PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20250331 PJTAG PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Thunder EQ - BRLUSD 20240731 THNEQ PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Thunder EQ - BRLUSD 20250130 THNEQ PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20241217 VRMOUT GSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20241231 VRMOUT MSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20251006 VRMOUT GSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20261223 VRMOUT MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20271203 VRMOUT GSI		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20271203 VRMOUT MSIP		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240430 WNDEQ PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240731 WNDEQ PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20250430 WNDEQ PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus Global NPL Fund, L.P.	Forward Currency Contract Total		2,615,821	15,725,410
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 0111034		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 1YR7MO 2.9494 072224		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Global NPL Fund, L.P.	Interest Rate Swap Total		(35,431)	269,144
Cerberus Global NPL Fund, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus Global NPL Fund, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus Global NPL Fund, L.P.	Put Option Total		(3,740)	17,099
Cerberus Global NPL Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Global NPL Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Global NPL Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Global NPL Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Global NPL Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Global NPL Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Global NPL Fund, L.P.	Repo - MBS Total		-	1,459
Cerberus Global NPL Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus Global NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus Global NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus Global NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJJ1 Overnight		
Cerberus Global NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus Global NPL Fund, L.P.	Reverse Repo - Non MBS Total		336,953	44,412
Cerberus Global NPL Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Global NPL Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Global NPL Fund, L.P.	Swaption - Call Total		-	303
Cerberus Global NPL Fund, L.P. Total			2,923,184	16,068,767
Cerberus Global Residential Credit Fund, L.P.	Credit Default Swap	CDS GSI 081227		
Cerberus Global Residential Credit Fund, L.P.	Credit Default Swap Total		45	3,521
Cerberus Global Residential Credit Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 020127 GS		
Cerberus Global Residential Credit Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		40	644
Cerberus Global Residential Credit Fund, L.P.	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250212 AUBUR PB		
Cerberus Global Residential Credit Fund, L.P.	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250326 AUBUR PB		
Cerberus Global Residential Credit Fund, L.P.	Forward Currency Contract Total		7	116
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Global Residential Credit Fund, L.P.	Interest Rate Swap Total		186	1,852
Cerberus Global Residential Credit Fund, L.P.	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		
Cerberus Global Residential Credit Fund, L.P.	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus Global Residential Credit Fund, L.P.	Repo - MBS Total		(1,369)	242
Cerberus Global Residential Credit Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT240M4A 6.67171 12/2/2024 JPMS 15.66000		
Cerberus Global Residential Credit Fund, L.P.	Repo - Paired Trade NonMTM Total		-	114
Cerberus Global Residential Credit Fund, L.P.	Reverse Repo - MBS	NOVA DEBT JPM A2 Tranche		
Cerberus Global Residential Credit Fund, L.P.	Reverse Repo - MBS Total		342	256
Cerberus Global Residential Credit Fund, L.P. Total			(749)	6,745
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Fin TPRT 2022-A MCMLT 2017-1 B3		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Fin TPRT 2022-B TPHT 2023-1 M1		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 10		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 11		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 5		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 8		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 9		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 11		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 12		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 13		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 14		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 16		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 11		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 12		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 5		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 6		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 7		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 8		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 9		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 11		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 5		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 5		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp12		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp13		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp14		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp16		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 6		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 7		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 8		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 9		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp11		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp12		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2022-A AE		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2022-B 3A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2022-B 4A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2022-B 5A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2022-B 6A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-A 10A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-A 11A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-A 5A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-A 8A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-A 9A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 11A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 12A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 13A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 14A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 15A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 16A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 10A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 11A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 12A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 5A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 6A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 7A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 8A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 9A		
Cerberus Global Residential Loan Strategy Fund, L.P.	CDO Financing Total		231,469	117,561
Cerberus Global Residential Loan Strategy Fund, L.P.	Credit Default Swap	CDS GSI 081227		
Cerberus Global Residential Loan Strategy Fund, L.P.	Credit Default Swap	CDS RenRe1 062535		
Cerberus Global Residential Loan Strategy Fund, L.P.	Credit Default Swap Total		1,433	44,929
Cerberus Global Residential Loan Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 020127 GS		
Cerberus Global Residential Loan Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 HST		
Cerberus Global Residential Loan Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 LNS		
Cerberus Global Residential Loan Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 RVN		
Cerberus Global Residential Loan Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 VNT		
Cerberus Global Residential Loan Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		(9,932)	62,344
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250212 AUBUR PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250326 AUBUR PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240229 HSTEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240830 HSTEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250326 HSTEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240430 LNSEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240628 LNSEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250131 LNSEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250326 LNSEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20240215 VNTEQ PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Vanlage EQ - GBPUSD 20250131 VNTEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Project Vanlage EQ - GBPUSD 20250326 VNTEQ PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Forward Currency Contract Total		5,103	45,719
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.4900 052531S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5200 052031S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5350 052831S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.6250 011432S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.4750 011432S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3320 040735		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.1220 062134 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2410 062134 NM		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 4.1040 061539 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2250 061539 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.1430 032027 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5150 061627 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1550 112428		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.2750 062029 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.3800 062029 NM		
Cerberus Global Residential Loan Strategy Fund, L.P.	Interest Rate Swap Total		1,475,018	10,174,979
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - MBS Total		(58,577)	12,453
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM5B 7.32918 7/1/2024 GSCO 14.92000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6A 7.32918 6/11/2024 JPMS 13.54000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6B 7.32918 7/1/2024 GSCO 15.10000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM06 7.09100 1/2/2024 BOFA 6.21000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM08 7.19304 8/1/2024 JPMS 7.86000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT24OM4A 6.67171 12/2/2024 JPMS 15.66000		
Cerberus Global Residential Loan Strategy Fund, L.P.	Repo - Paired Trade NonMTM Total		-	22,930
Cerberus Global Residential Loan Strategy Fund, L.P.	Reverse Repo - MBS	NOVA DEBT JPM A2 Tranche		
Cerberus Global Residential Loan Strategy Fund, L.P.	Reverse Repo - MBS Total		27,221	8,237
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.6825 052025 10JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.6950 100324 10JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.7700 112124 10BANA		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call	RTR 2.8300 102124 5JPMCB		
Cerberus Global Residential Loan Strategy Fund, L.P.	Swaption - Call Total		1,010	39,234
Cerberus Global Residential Loan Strategy Fund, L.P. Total			1,672,745	10,528,386
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Call Option Total		9,531	256,015
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 11		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 4		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 6		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 9		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 10		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 9		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 4		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 5		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 9		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp10		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2022-A AE		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2023-A 4A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2023-A 6A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2023-A 7A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2023-B 10A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2023-B 8A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2023-B 9A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2024-A 14A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2024-A 15A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing	TPRT 2024-A 16A		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	CDO Financing Total		4,528	25,057
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 1YR6MO GBP 050324 NPT		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 HST		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 LNS		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 RVN		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 VNT		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR2MO GBP 050327 GS		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 5YR6MO GBP 050324 GS		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		(2)	35,552
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240403 PRARA PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240422 PRARA PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251121 PRARA PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240422 PRARA PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20251121 PRARA PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240229 HSTEQ PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240830 HSTEQ PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250326 HSTEQ PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240430 LNSEQ PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240628 LNSEQ PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250131 LNSEQ PB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250326 LNSEQ PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.1220 062134 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2410 062134 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.2500 031940		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7630 061539 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 4.1040 061539 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2250 061539 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.1430 032027 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5150 061627 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 2.5425 062827S		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.2750 062029 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.3800 062029 NM		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Interest Rate Swap Total		40,234	1,985,871
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Repo - MBS Total		(7,074)	24,314
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Call	RTR 2.6825 052025 10JPMCB		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Call Total		14	2,896
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Global Residential Mortgage Opportunity Fund, L.P.	Swaption - Put Total		4,947	116,456
Cerberus Global Residential Mortgage Opportunity Fund, L.P. Total			52,314	2,511,084
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Call Option Total		17,635	5,543
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 6		
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 2		
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 6		
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 2		
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing	TPRT 2023-B 6A		
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing	TPRT 2024-A 2A		
Cerberus Global Residential Multi-Strategy Fund, L.P.	CDO Financing Total		4,668	65
Cerberus Global Residential Multi-Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 HST		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		(101)	145
Cerberus Global Residential Multi-Strategy Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250326 HSTEQ PB		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Forward Currency Contract Total		37	40
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.4900 052531S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5200 052031S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5350 052831S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Interest Rate Swap Total		80,295	36,019
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Repo - MBS Total			8
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Call	RTR 2.6825 052025 10JPMCB		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Call Total		30	(63)
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Global Residential Multi-Strategy Fund, L.P.	Swaption - Put Total		9,152	2,522
Cerberus Global Residential Multi-Strategy Fund, L.P. Total			111,716	44,279
Cerberus GOHL Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus GOHL Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus GOHL Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus GOHL Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus GOHL Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus GOHL Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus GOHL Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus GOHL Fund, L.P.	Call Option Total		17,578	7,983
Cerberus GOHL Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 4		
Cerberus GOHL Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 4		
Cerberus GOHL Fund, L.P.	CDO Financing	TPRT 2024-A 4A		
Cerberus GOHL Fund, L.P.	CDO Financing Total		11,582	812
Cerberus GOHL Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus GOHL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus GOHL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus GOHL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus GOHL Fund, L.P.	Forward Currency Contract Total		-	72
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.6250 011432S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.4750 011432S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0490 062134 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0450 061539 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 2.5425 062827S		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus GOHL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1910 062029 NM		
Cerberus GOHL Fund, L.P.	Interest Rate Swap Total		270,065	166,807
Cerberus GOHL Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus GOHL Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus GOHL Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus GOHL Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus GOHL Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus GOHL Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus GOHL Fund, L.P.	Repo - MBS Total			28
Cerberus GOHL Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus GOHL Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus GOHL Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus GOHL Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus GOHL Fund, L.P.	Swaption - Call Total		92	310
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus GOHL Fund, L.P.	Swaption - Put Total		9,120	3,633
Cerberus GOHL Fund, L.P. Total			308,437	179,645
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus GSI Europe Partners, L.P.	Forward Currency Contract Total			
Cerberus GSI Europe Partners, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525	243,828	644,394
Cerberus GSI Europe Partners, L.P.	Interest Rate Swap Total		(1,985)	10,604
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2MON17 6.43740 2/20/2024 BANA 17.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC2MON74 7.38740 2/20/2024 BANA 40.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus GSI Europe Partners, L.P.	Repo - MBS Total		(58,300)	7,398
Cerberus GSI Europe Partners, L.P. Total			183,543	662,396
Cerberus HH Partners, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20240613 LNURS PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20250121 LNURS PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240110 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240131 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240328 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240430 OYSTR DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240628 OYSTR GSI		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241031 OYSTR GSI		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241129 OYSTR GSI		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241231 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20250124 OYSTR GSI		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20251231 OYSTR DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20260402 OYSTR DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20270402 OYSTR DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240131 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240628 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus HH Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus HH Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus HH Partners, L.P.	Forward Currency Contract Total			
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
			14,495	40,457

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus HH Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus HH Partners, L.P.	Repo - MBS Total		(76,932)	3,333
Cerberus HH Partners, L.P. Total			(62,437)	43,790
Cerberus IC NPL Fund, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus IC NPL Fund, L.P.	Call Option Total		2,539	1,020
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240117 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240131 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240930 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20241231 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20250630 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20260116 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Alder - GBPUSD 20240328 PALD MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240229 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240430 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240711 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20241115 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250228 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250829 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20260227 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20260831 PALOE PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20240328 PJAPP MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20240419 PJAPP MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20241231 PJAPP MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20250303 PJAPP MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20260421 PJAPP MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20271221 PJAPP MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20250331 PBARK PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20251231 PBARK PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20260313 PBARK PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270112 PBARK PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270607 PBARK DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20271203 PBARK DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Beech - EURUSD 20240131 PJBCH MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Beech - EURUSD 20240228 PJBCH MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Beech - EURUSD 20240628 PJBCH MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Beech - EURUSD 20250930 PJBCH MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Beech - EURUSD 20251231 PJBCH MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Beech - EURUSD 20260930 PJBCH MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 1 - BRLUSD 20240731 BRDEQ1 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 1 - BRLUSD 20250130 BRDQ1 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 2 - BRLUSD 20240731 BRDEQ2 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 2 - BRLUSD 20250130 BRDQ2 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20240223 BRDEQ3 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20240731 BRDEQ3 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20250130 BRDQ3 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20250224 BRDQ3 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240605 PBREW PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240705 PBREW PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241115 PBREW PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241216 PBREW PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20250115 PBREW PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20240131 PJBUL PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20240603 PJBUL PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20241011 PJBUL PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20241115 PJBUL PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20241231 PJBUL PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20250630 PJBUL PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Bull - EURUSD 20250930 PJBUL PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240131 PJTAG PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240328 PJTAG PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240430 PJTAG PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240628 PJTAG PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20250331 PJTAG PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Thunder EQ - BRLUSD 20240731 THNEQ PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Thunder EQ - BRLUSD 20250130 THNEQ PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240430 WNDEQ PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240731 WNDEQ PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20250430 WNDEQ PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus IC NPL Fund, L.P.	Forward Currency Contract Total		648,213	1,337,747
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus IC NPL Fund, L.P.	Interest Rate Swap Total		(14,354)	34,415
Cerberus IC NPL Fund, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus IC NPL Fund, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus IC NPL Fund, L.P.	Put Option Total		(1,978)	3,153
Cerberus IC NPL Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus IC NPL Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus IC NPL Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus IC NPL Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus IC NPL Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus IC NPL Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus IC NPL Fund, L.P.	Repo - MBS Total		-	136
Cerberus IC NPL Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus IC NPL Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus IC NPL Fund, L.P.	Swaption - Call Total		-	25
Cerberus IC NPL Fund, L.P. Total			634,420	1,376,496
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240131 BEE PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240328 BEE PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240731 BEE PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20250328 BEE PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20250731 BEE PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Danubio - EURUSD 20240119 PRODA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Danubio - EURUSD 20240731 PRODA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Danubio - EURUSD 20250131 PRODA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Danubio - EURUSD 20250731 PRODA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Danubio - EURUSD 20260130 PRODA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Danubio - EURUSD 20260731 PRODA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Monsoon - EURUSD 20240328 MNSON PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA GSIS		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Monza - EURUSD 20240628 MONZA GSI		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Monza - EURUSD 20241231 MONZA GSI		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Monza - EURUSD 20251231 MONZA PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Sierra - EURUSD 20241206 PROSI PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract	Project Sierra - EURUSD 20251209 PROSI PB		
Cerberus Institutional Partners (International), L.P. (Series One)	Forward Currency Contract Total		8,466	19,275
Cerberus Institutional Partners (International), L.P. (Series One) Total			8,466	19,275
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20240613 LNURS PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20250121 LNURS PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250630 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251231 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20260331 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - EURUSD 20270402 PRARA MSIP		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240328 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20250630 PRARA PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240131 PRARR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240411 PRARR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240628 PRARR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20241031 PRARR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250331 PRARR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250630 PRARR PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20240628 PRCON PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20241231 PRCON PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20250630 PRCON PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20251231 PRCON PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20260630 PRCON PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20261231 PRCON PB		
Cerberus Institutional Partners V, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20270630 PRCON PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 2.7500 061730S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.9300 0111034		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Institutional Partners V, L.P.	Interest Rate Swap Total		395,384	184,432
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3ZDG5 7.38830 4/22/2024 BANA 40.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC32ZF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus Institutional Partners V, L.P.	Repo - MBS Total		(856,433)	37,092
Cerberus Institutional Partners V, L.P.	Swapion - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Institutional Partners V, L.P.	Swapion - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Institutional Partners V, L.P.	Swapion - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Institutional Partners V, L.P.	Swapion - Call Total		205	(124)
Cerberus Institutional Partners V, L.P. Total			621,327	1,925,583
Cerberus Institutional Partners VI, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 2		
Cerberus Institutional Partners VI, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 2		
Cerberus Institutional Partners VI, L.P.	CDO Financing	TPRT 2023-B 2A		
Cerberus Institutional Partners VI, L.P.	CDO Financing Total		35,380	12,028
Cerberus Institutional Partners VI, L.P.	Credit Default Swap	CMBX.BB.6 GS 20170202		
Cerberus Institutional Partners VI, L.P.	Credit Default Swap	CMBX.BB.6 MS 20170117		
Cerberus Institutional Partners VI, L.P.	Credit Default Swap	CMBX.BB.6 MS 20170202		
Cerberus Institutional Partners VI, L.P.	Credit Default Swap	CMBX.BB.6 MS 20170207		
Cerberus Institutional Partners VI, L.P.	Credit Default Swap	CMBX.BB.6 MS 20170214		
Cerberus Institutional Partners VI, L.P.	Credit Default Swap	CMBX.BB.6 MS 20170216		
Cerberus Institutional Partners VI, L.P.	Credit Default Swap Total		(223,403)	138,553
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20240731 FDCEQ PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20250130 FDCEQ PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Interserve - GBPUSD 20240328 INTSR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240131 PRARR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240411 PRARR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240628 PRARR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20241031 PRARR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250331 PRARR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250630 PRARR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Athena - GBPUSD 20240419 ATHNA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240212 PCUBA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240422 PCUBA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20241122 PCUBA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20250331 PCUBA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Egeo II - EURUSD 20240111 EGE02 PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240628 OYSTR GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241031 OYSTR GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241129 OYSTR GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241231 OYSTR GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20250124 OYSTR GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20251231 OYSTR DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20260402 OYSTR DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20270402 OYSTR DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240131 OYSTR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240628 OYSTR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Pine - NPL - EURUSD 20250129 PPINE PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Pine - NPL - GBPUSD 20240328 PPINE PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Pine - NPL - GBPUSD 20241230 PPINE PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Pine - NPL - GBPUSD 20250331 PPINE PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Primo - EURUSD 20240628 PPRMO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Primo - EURUSD 20250630 PPRMO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20240131 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20240628 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20241031 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20241129 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20241231 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20251231 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20260331 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20260930 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Redwood - EURUSD 20261231 REDW DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20240131 PRROS PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20240628 PRROS PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20250331 PRROS DBAG		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20250930 PRROS PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20251231 PRROS PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20241217 VRMOUT GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20241231 VRMOUT MSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20251006 VRMOUT GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20261223 VRMOUT MSIP		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20271203 VRMOUT GSI		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Project Vermeer GIC OptOut - EURUSD 20271203 VRMOUT MSIP		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20241231 STAS PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20251231 STAS PB		
Cerberus Institutional Partners VI, L.P.	Forward Currency Contract Total		4,718,645	7,758,495
Cerberus Institutional Partners VI, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus Institutional Partners VI, L.P.	Futures Contract - Index Total		1,316,532	1,435,579
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.4915 022034		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7430 062134 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.7630 061539 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 1YR7MO 2.9494 072224		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Institutional Partners VI, L.P.	Interest Rate Swap Total		3,980,241	2,249,657
Cerberus Institutional Partners VI, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus Institutional Partners VI, L.P.	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus Institutional Partners VI, L.P.	Margin Loan Total			152,789
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC32ZF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus Institutional Partners VI, L.P.	Repo - MBS Total		(197,901)	9,804
Cerberus Institutional Partners VI, L.P.	Reverse Repo - Non MBS	REV 9128282A7 Overnight		
Cerberus Institutional Partners VI, L.P.	Reverse Repo - Non MBS	REV 912828K74 Overnight		
Cerberus Institutional Partners VI, L.P.	Reverse Repo - Non MBS	REV 912828M56 Overnight		
Cerberus Institutional Partners VI, L.P.	Reverse Repo - Non MBS	REV 912828P46 Overnight		
Cerberus Institutional Partners VI, L.P.	Reverse Repo - Non MBS Total		2,031,239	111,306
Cerberus Institutional Partners VI, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Institutional Partners VI, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Institutional Partners VI, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Institutional Partners VI, L.P.	Swaption - Call Total		908	738
Cerberus Institutional Partners VI, L.P. Total			11,661,641	11,868,949
Cerberus Institutional Partners VII, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Institutional Partners VII, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus Institutional Partners VII, L.P.	Call Option Total		158,358	49,935
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LMLO PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LMLO PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LMLO PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LMLO PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240405 PAGILA MSIP		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240411 PAGILA MSIP		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240416 PAGILA MSIP		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240418 PAGILA MSIP		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240422 PAGILA MSIP		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240426 PAGILA MSIP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240131 VGP PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240430 VGP PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240628 VGP PB		
Cerberus Institutional Partners VII, L.P.	Forward Currency Contract Total		273,851	402,481
Cerberus Institutional Partners VII, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus Institutional Partners VII, L.P.	Futures Contract - Index Total		267,511	267,511
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 4.3750 010934		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 2Y6M 2.6900 033125		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 2Y6M 3.0500 033125		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 2YR6MO 3.0605 051525		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap	IRS 5YR 4.1550 112428		
Cerberus Institutional Partners VII, L.P.	Interest Rate Swap Total		42,391	102,232
Cerberus Institutional Partners VII, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus Institutional Partners VII, L.P.	Put Option	FL 3Y 0.0000 081728MS FW		
Cerberus Institutional Partners VII, L.P.	Put Option Total		(14)	104
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP 36270GAE1 6.54156 2/15/2024 JPMS 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP 36270GAG6 6.54156 2/15/2024 JPMS 20.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9V9 5.39800 1/6/2025 BBPLC 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9V9 5.56250 12/6/2024 BBPLC 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9V9 5.63820 11/6/2024 BBPLC 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9V9 5.96100 8/7/2024 BBPLC 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9V9 6.06980 1/5/2024 BBPLC 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9V9 6.07150 5/7/2024 BBPLC 15.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9W7 5.59800 1/6/2025 BBPLC 18.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9W7 5.76250 12/6/2024 BBPLC 20.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9W7 6.16100 8/7/2024 BBPLC 20.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9W7 6.26980 1/5/2024 BBPLC 20.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9X5 5.69800 1/6/2025 BBPLC 20.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9X5 6.36250 12/6/2024 BBPLC 25.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9X5 6.46100 8/7/2024 BBPLC 25.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP BCC3BP9X5 6.56980 1/5/2024 BBPLC 25.00000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus Institutional Partners VII, L.P.	Repo - MBS Total		(116,555)	12,165
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS	REV 91282CHM6 Overnight		
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS	REV 91282CJ11 Overnight		
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus Institutional Partners VII, L.P.	Reverse Repo - Non MBS Total		489,985	24,415
Cerberus Institutional Partners VII, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Institutional Partners VII, L.P.	Swaption - Call Total		-	436
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Institutional Partners VII, L.P.	Swaption - Put Total		81,204	22,370
Cerberus Institutional Partners VII, L.P. Total			1,196,731	881,649
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240131 BEE PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240328 BEE PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240731 BEE PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20250328 BEE PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20250731 BEE PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Project Sierra - EURUSD 20241206 PROSI PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract	Project Sierra - EURUSD 20251209 PROSI PB		
Cerberus Institutional Partners, L.P. (Series Four)	Forward Currency Contract Total		13,741	32,525
Cerberus Institutional Partners, L.P. (Series Four)	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Institutional Partners, L.P. (Series Four)	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Institutional Partners, L.P. (Series Four)	Interest Rate Swap	IRS 10YR 2.6100 083032		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Institutional Real Estate Partners III, L.P.	Interest Rate Swap Total		98,488	29,388
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus Institutional Real Estate Partners III, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Institutional Real Estate Partners IV, L.P.	Interest Rate Swap Total		279,971	183,659
Cerberus Institutional Real Estate Partners IV, L.P.	Put Option	FL 1Y 3.2725 103124 SOFR		
Cerberus Institutional Real Estate Partners IV, L.P.	Put Option Total		-	1,858
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus Institutional Real Estate Partners IV, L.P.	Repo - MBS Total		(21,842)	1,160
Cerberus Institutional Real Estate Partners IV, L.P.	Reverse Repo - Non MBS	REV 9128282A7 Overnight		
Cerberus Institutional Real Estate Partners IV, L.P.	Reverse Repo - Non MBS	REV 912828K74 Overnight		
Cerberus Institutional Real Estate Partners IV, L.P.	Reverse Repo - Non MBS	REV 912828M56 Overnight		
Cerberus Institutional Real Estate Partners IV, L.P.	Reverse Repo - Non MBS	REV 912828P46 Overnight		
Cerberus Institutional Real Estate Partners IV, L.P.	Reverse Repo - Non MBS Total		149,840	7,532
Cerberus Institutional Real Estate Partners IV, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Institutional Real Estate Partners IV, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Institutional Real Estate Partners IV, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Institutional Real Estate Partners IV, L.P.	Swaption - Call Total		85	64
Cerberus Institutional Real Estate Partners IV, L.P. Total			833,212	1,314,275
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Arya - EURUSD 20240110 PARYA PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Arya - EURUSD 20240131 PARYA PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Arya - EURUSD 20240328 PARYA PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Arya - EURUSD 20240430 PARYA PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Arya - EURUSD 20250331 PARYA PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Bread Tranche 2 - BRLUSD 20240731 BRDEQ2 PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Bread Tranche 2 - BRLUSD 20250130 BRDQ2 PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240605 PBREW PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240705 PBREW PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241115 PBREW PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241216 PBREW PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20250115 PBREW PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20260120 PBRIS PB		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20270129 PBRIS WMKT		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20270510 PBRIS WMKT		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20270930 PBRIS WMKT		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20240328 PCHAL NIP		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20240419 PCHAL NIP		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20250303 PCHAL NIP		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20250630 PCHAL NIP		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20260420 PCHAL NIP		
Cerberus Institutional Real Estate Partners V, L.P.	Forward Currency Contract	Project Challenger & Coliseum & Rex - EURUSD 20270330 PCHAL NIP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 1Y8M 4.41034 033125		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 1YR 4.621 072125		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 2.8400 120624		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 2.9900 120624		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 3.6800 123125		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 4.2750 120624		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR 5.307 091825		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Institutional Real Estate Partners V, L.P.	Interest Rate Swap Total		149,106	187,827
Cerberus Institutional Real Estate Partners V, L.P.	Loan Financing to Leverage Third Party Loan Receivable	Scarborough -Financing		
Cerberus Institutional Real Estate Partners V, L.P.	Loan Financing to Leverage Third Party Loan Receivable Total		-	39,928
Cerberus Institutional Real Estate Partners V, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus Institutional Real Estate Partners V, L.P.	Put Option Total		(1,865)	5,584
Cerberus Institutional Real Estate Partners V, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus Institutional Real Estate Partners V, L.P.	Repo - MBS Total		-	20
Cerberus Institutional Real Estate Partners V, L.P.	Swapion - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Institutional Real Estate Partners V, L.P.	Swapion - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Institutional Real Estate Partners V, L.P.	Swapion - Call Total		11	1,002
Cerberus Institutional Real Estate Partners V, L.P. Total			1,541,691	4,585,830
Cerberus Institutional Real Estate Partners VI, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus Institutional Real Estate Partners VI, L.P.	Call Option Total		2	1
Cerberus Institutional Real Estate Partners VI, L.P.	Credit Default Swap	CDS GSI 081227		
Cerberus Institutional Real Estate Partners VI, L.P.	Credit Default Swap Total		4	21
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250212 AUBUR PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	European Loan Conduit - EURUSD 20250228 EULOC PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LMLO PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LMLO PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LMLO PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LMLO PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20250331 PBGMN WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20250930 PBGMN WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20260331 PBGMN WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20260930 PBGMN WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20270305 PBGMN WMKT		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260430 PSDN2 PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260630 PSDN2 DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260930 PSDN2 DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20261130 PSDN2 DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20270430 PSDN2 DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Store and Secure - GBPUSD 20251007 STSEC WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	SIRE Australia Logistics II - AUDUSD 20260630 SIRA2 WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	SIRE Australia Logistics II - AUDUSD 20270527 SIRA2 WMKT		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20250630 SIRE4 PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20270331 SIRE4 RBSC		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	Thunder Logistics - EURUSD 20271020 TUNDL PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20250530 UKLOG PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20251128 UKLOG PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20260529 UKLOG PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20261130 UKLOG PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20270528 UKLOG PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20271130 UKLOG PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240131 VGP PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240430 VGP PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240628 VGP PB		
Cerberus Institutional Real Estate Partners VI, L.P.	Forward Currency Contract Total		2,647	3,791
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 4.3750 010934		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 1Y8M 4.41034 033125		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2Y6M 2.6900 033125		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2Y6M 3.0500 033125		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR 5.2380 093025		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR 5.307 091825		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR 5.492 072525		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR3MO 2.9130 123124		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 2YR6MO 3.0605 051525		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.722825 042126		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 3YR 5.7100 063026		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap	IRS 5YR 4.1550 112428		
Cerberus Institutional Real Estate Partners VI, L.P.	Interest Rate Swap Total		4	260
Cerberus Institutional Real Estate Partners VI, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus Institutional Real Estate Partners VI, L.P.	Put Option	FL 3Y 0.0000 081728MS FW		
Cerberus Institutional Real Estate Partners VI, L.P.	Put Option	FL 3Y 3.0000 093025DB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Institutional Real Estate Partners VI, L.P.	Put Option Total			
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9V9 5.39800 1/6/2025 BBPLC 15.00000		(1)
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9V9 5.56250 12/6/2024 BBPLC 15.00000		10
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9V9 5.63820 11/6/2024 BBPLC 15.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9V9 5.96100 8/7/2024 BBPLC 15.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9V9 6.06980 1/5/2024 BBPLC 15.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9V9 6.07150 5/7/2024 BBPLC 15.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9W7 5.59800 1/6/2025 BBPLC 18.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9W7 5.76250 12/6/2024 BBPLC 20.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9W7 6.16100 8/7/2024 BBPLC 20.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9W7 6.26980 1/5/2024 BBPLC 20.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9X5 5.69800 1/6/2025 BBPLC 20.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9X5 6.36250 12/6/2024 BBPLC 25.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9X5 6.46100 8/7/2024 BBPLC 25.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3BP9X5 6.56980 1/5/2024 BBPLC 25.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3FL0B7 5.45000 5/19/2025 JPMSP 22.50000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3HF8Q7 4.38800 11/22/2024 BBPLC 25.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3JL3W4 5.50000 3/5/2025 BANA 20.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3JL3X2 5.60000 3/5/2025 BANA 25.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - MBS Total		(19,031)	491
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM5B 7.32918 7/1/2024 GSCO 14.92000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6A 7.32918 6/11/2024 JPMS 13.54000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6B 7.32918 7/1/2024 GSCO 15.10000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM06 7.09100 1/2/2024 BOFA 6.21000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM08 7.19304 8/1/2024 JPMS 7.86000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM	REP TPT24OM4A 6.61711 12/2/2024 JPMS 15.66000		
Cerberus Institutional Real Estate Partners VI, L.P.	Repo - Paired Trade NonMTM Total		-	8
Cerberus Institutional Real Estate Partners VI, L.P.	Reverse Repo - MBS	NOVA DEBT JPM A2 Tranche		
Cerberus Institutional Real Estate Partners VI, L.P.	Reverse Repo - MBS Total		94	4
Cerberus Institutional Real Estate Partners VI, L.P. Total			(16,281)	4,586
Cerberus International II Master Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 5		
Cerberus International II Master Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 5		
Cerberus International II Master Fund, L.P.	CDO Financing	TPRT 2023-B 5A		
Cerberus International II Master Fund, L.P.	CDO Financing Total		789,091	38,122
Cerberus International II Master Fund, L.P.	Credit Default Swap	CMBX.NA.AJ.2 GS 20110624		
Cerberus International II Master Fund, L.P.	Credit Default Swap	CMBX.NA.AJ.2 GS 20110629		
Cerberus International II Master Fund, L.P.	Credit Default Swap	CMBX.NA.AJ.3 MS 20100929		
Cerberus International II Master Fund, L.P.	Credit Default Swap Total		6,025	7,671
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20240731 FDCEQ PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20250130 FDCEQ PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Interserve - GBPUSD 20240328 INTSR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20240613 LNURS PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Loyd's Nursing Homes UK Limited - GBPUSD 20250121 LNURS PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Athena - GBPUSD 20240419 ATHNA PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Bread Tranche 2 - BRLUSD 20240731 BRDEQ2 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Bread Tranche 2 - BRLUSD 20250130 BRDQ2 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20240628 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20241231 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20250630 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20251231 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20260630 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20261231 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20270630 PRCON PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240212 PCUBA PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240422 PCUBA PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20241122 PCUBA PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20250331 PCUBA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240430 WNDEQ PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240731 WNDEQ PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20250430 WNDEQ PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20241231 STAS PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20251231 STAS PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus International II Master Fund, L.P.	Forward Currency Contract Total		10,491,925	13,947,993
Cerberus International II Master Fund, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus International II Master Fund, L.P.	Futures Contract - Index Total		771,056	771,056
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus International II Master Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus International II Master Fund, L.P.	Interest Rate Swap Total		15,984,627	7,879,398
Cerberus International II Master Fund, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus International II Master Fund, L.P.	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus International II Master Fund, L.P.	Margin Loan Total		-	304,485
Cerberus International II Master Fund, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus International II Master Fund, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus International II Master Fund, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus International II Master Fund, L.P.	Put Option Total		(20,441)	32,913
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus International II Master Fund, L.P.	Repo - MBS Total		-	6,240
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128282R0 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128283J7 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128283V0 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128283W8 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128284V9 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128286X3 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 9128286Z8 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 912828V80 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CAE1 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CAT8 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CAV3 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CCT6 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CDV0 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJ11 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus International II Master Fund, L.P.	Reverse Repo - Non MBS Total		4,496,625	245,784
Cerberus International II Master Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus International II Master Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus International II Master Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus International II Master Fund, L.P.	Swaption - Call Total		2,991	4,569
Cerberus International II Master Fund, L.P. Total			32,521,899	23,238,231
Cerberus MA Partners L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20250630 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20251231 PRARA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20260331 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - EURUSD 20270402 PRARA MSIP		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240328 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Aran - GBPUSD 20250630 PRARA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240131 PRARR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240411 PRARR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240628 PRARR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Arrow - EURUSD 20241031 PRARR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250331 PRARR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250630 PRARR PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240212 PCUBA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240422 PCUBA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20241122 PCUBA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20250331 PCUBA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20240117 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20240131 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20240328 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20240628 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20250131 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20250630 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Finn - EURUSD 20251231 PFINN PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Henrico - GBPUSD 20240328 HENRI PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Henrico - GBPUSD 20241231 HENRI PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Levia - EURUSD 20240131 LEVIA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Levia - EURUSD 20240628 LEVIA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Levia - EURUSD 20250630 LEVIA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Mermaid - EURUSD 20240628 MERMA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Mermaid - EURUSD 20250630 MERMA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Monsoon - EURUSD 20240328 MNSON PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA GSIS		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Monza - EURUSD 20240628 MONZA GSI		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Monza - EURUSD 20241231 MONZA GSI		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Monza - EURUSD 20251231 MONZA PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus MA Partners L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus MA Partners L.P.	Forward Currency Contract Total		1,577	5,562
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus MA Partners L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus MA Partners L.P. Total	Repo - MBS Total		(4,254)	76
Cerberus MA Partners L.P. Total			(2,677)	5,638
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	CDO Fin TPRT 2022-A MCMLT 2017-1 B3		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	CDO Fin TPRT 2022-B TPHT 2023-1 M1		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 3		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 1		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	CDO SuRes TP23B Col Grp 3		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	CDO SuRes TP24A Col Grp 1		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	TPRT 2022-A AE		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	TPRT 2022-B 1A		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	TPRT 2023-A 1A		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	TPRT 2023-B 3A		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing	TPRT 2024-A 1A		
Cerberus Manitou Residential Loan Fund, LP	CDO Financing Total		29,228	15,661
Cerberus Manitou Residential Loan Fund, LP	Credit Default Swap	CDS GSI 081227		
Cerberus Manitou Residential Loan Fund, LP	Credit Default Swap	CDS RenRe1 062535		
Cerberus Manitou Residential Loan Fund, LP	Credit Default Swap Total		393	10,663
Cerberus Manitou Residential Loan Fund, LP	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 020127 GS		
Cerberus Manitou Residential Loan Fund, LP	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 HST		
Cerberus Manitou Residential Loan Fund, LP	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 LNS		
Cerberus Manitou Residential Loan Fund, LP	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 RVN		
Cerberus Manitou Residential Loan Fund, LP	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 VNT		
Cerberus Manitou Residential Loan Fund, LP	Cross Currency Basis Swap- OTC Effective Total		(1,086)	7,917
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250212 AUBUR PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Auburn Securities PLC - GBPUSD 20250326 AUBUR PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240229 HSTEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240830 HSTEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250326 HSTEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240430 LNSEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240628 LNSEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250131 LNSEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250326 LNSEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20240215 VNTEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250131 VNTEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Manitou Residential Loan Fund, LP	Forward Currency Contract Total		1,103	7,546
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.6250 011432S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.4750 011432S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 4.1220 062134 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 4.2410 062134 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 4.1040 061539 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 4.2250 061539 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 2YR 3.7500 121826		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 4.1430 032027 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 3YR 4.5150 061627 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 4.2750 062029 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap	IRS 5YR 4.3800 062029 NM		
Cerberus Manitou Residential Loan Fund, LP	Interest Rate Swap Total		146,379	1,067,202
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2MON17 6.43740 2/20/2024 BANA 17.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC2MON74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus Manitou Residential Loan Fund, LP	Repo - MBS Total		(12,346)	1,629
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM	REP TPT23OM5B 7.32918 7/1/2024 GSCO 14.92000		
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM	REP TPT23OM6A 7.32918 6/11/2024 JPMS 13.54000		
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM	REP TPT23OM6B 7.32918 7/1/2024 GSCO 15.10000		
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM	REP TPT23PM06 7.09100 1/2/2024 BOFA 6.21000		
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM	REP TPT23PM08 7.19304 8/1/2024 JPMS 7.86000		
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM	REP TPT24OM4A 6.67171 12/2/2024 JPMS 15.66000		
Cerberus Manitou Residential Loan Fund, LP	Repo - Paired Trade NonMTM Total		-	3,852
Cerberus Manitou Residential Loan Fund, LP	Reverse Repo - MBS	NOVA DEBT JPM A2 Tranche		
Cerberus Manitou Residential Loan Fund, LP	Reverse Repo - MBS Total		6,522	1,701
Cerberus Manitou Residential Loan Fund, LP	Swaption - Call	RTR 2.6825 052025 10JPMCB		
Cerberus Manitou Residential Loan Fund, LP	Swaption - Call	RTR 2.6950 100324 10JPMCB		
Cerberus Manitou Residential Loan Fund, LP	Swaption - Call	RTR 2.7700 112124 10BANA		
Cerberus Manitou Residential Loan Fund, LP	Swaption - Call	RTR 2.8300 102124 5JPMCB		
Cerberus Manitou Residential Loan Fund, LP	Swaption - Call Total		92	4,857
Cerberus Manitou Residential Loan Fund, LP Total			170,285	1,121,028
Cerberus MG Fund, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus MG Fund, L.P.	Call Option Total		-	-
Cerberus MG Fund, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus MG Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20240731 FDCEQ PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20250130 FDCEQ PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Interserve - GBPUSD 20240328 INTSR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	POSEIDON BIDCO S.A.S. - EURUSD 20251231 PSDTL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240117 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240131 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240930 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20241231 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20250630 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20260116 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alder - GBPUSD 20240328 PALD MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240229 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240430 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240711 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20241115 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250228 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250829 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20260227 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20260831 PALOE PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20240328 PJAPP MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20240419 PJAPP MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20241231 PJAPP MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20250303 PJAPP MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20260421 PJAPP MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Apple - EURUSD 20271221 PJAPP MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250630 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251231 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20260331 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20270402 PRARA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240328 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20250630 PRARA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240131 PRARR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240411 PRARR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240628 PRARR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20241031 PRARR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250331 PRARR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250630 PRARR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20250331 PBARK PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20251231 PBARK PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20260313 PBARK PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270112 PBARK PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270607 PBARK DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20271203 PBARK DBAG		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus MG Fund, L.P.	Forward Currency Contract	Project GreenGo - EURUSD 20250331 GREGO PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project GreenGo - MXNUSD 20240626 GREGO PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project GreenGo - MXNUSD 20240930 GREGO PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project GreenGo - MXNUSD 20250331 GREGO PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250113 HSTEQ PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Henrico - GBPUSD 20240328 HENRI PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Henrico - GBPUSD 20241231 HENRI PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20240131 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20240212 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20240419 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20241011 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20250303 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20260421 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Ice/Marina Merger - EURUSD 20261231 PICMA MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20240131 JGUAR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20240628 JGUAR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20241216 JGUAR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20251231 JGUAR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20261216 JGUAR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20240131 JAIPR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20240328 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20240430 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20240930 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20241031 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20241129 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20241231 JAIPR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20250331 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20250930 JAIPR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20260930 JAIPR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Jaipur - EURUSD 20261231 JAIPR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Landmark - EURUSD 20240131 PJLAN PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Landmark - EURUSD 20240328 PJLAN PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Landmark - EURUSD 20240628 PJLAN PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Landmark - EURUSD 20261230 PJLAN PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20240513 PLAZR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20250117 PLAZR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20250728 PLAZR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20260227 PLAZR PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Levia - EURUSD 20240131 LEVIA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Levia - EURUSD 20240628 LEVIA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Levia - EURUSD 20250630 LEVIA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20240131 LEZAM PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20240328 LEZAM PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20240430 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20240628 LEZAM PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20240930 LEZAM PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20241031 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20241129 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20250303 LEZAM PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20250630 LEZAM PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20260331 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20261231 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20270402 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Lezama - EURUSD 20270930 LEZAM DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Littleton 2 EQ - GBPUSD 20261231 LT2EQ PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Littleton 2 EQ - GBPUSD 20271216 LT2EQ PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20241202 MAHOU PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250331 MAHOU DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250331 MAHOU PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250602 MAHOU PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250623 MAHOU DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250630 MAHOU PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250929 MAHOU DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20250929 MAHOU PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20251110 MAHOU NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20260323 MAHOU DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20260612 MAHOU DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20260612 MAHOU NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou - EURUSD 20261231 MAHOU DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Mahou II - EURUSD 20261231 MHOU2 NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20241231 PMAPL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20250331 PMAPL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20250630 PMAPL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20240531 PMAP3 PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20260630 SNOW2 PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20240628 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20240924 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20241119 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20250110 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20250520 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20250929 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20260407 PSPEC DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20260626 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20261130 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20270628 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20270930 PSPEC NIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20241231 SPINN PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20250721 SPINN DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20251231 SPINN DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20260504 SPINN PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20260626 SPINN DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vaihalla - EURUSD 20240531 VHALL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vaihalla - EURUSD 20241129 VHALL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vaihalla - EURUSD 20250530 VHALL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vaihalla - EURUSD 20251128 VHALL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vaihalla - EURUSD 20260529 VHALL PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vaihalla - EURUSD 20261130 VHALL DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20240628 PYUMA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Yuma - COPUSD 20250627 PYUMA PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20241231 STAS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20251231 STAS PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240131 VGP PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240430 VGP PB		
Cerberus MG Fund, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240628 VGP PB		
Cerberus MG Fund, L.P.	Forward Currency Contract Total		70	83
Cerberus MG Fund, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus MG Fund, L.P.	Futures Contract - Index Total		4	4
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 1YR7MO 2.9494 072224		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 2Y6M 2.6900 033125		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 2Y6M 3.0500 033125		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 2YR6MO 3.0605 051525		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus MG Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus MG Fund, L.P.	Interest Rate Swap Total			
Cerberus MG Fund, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165	(1)	2
Cerberus MG Fund, L.P.	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus MG Fund, L.P.	Margin Loan Total		-	-
Cerberus MG Fund, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus MG Fund, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus MG Fund, L.P.	Put Option Total		-	-
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZFF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZFF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZFF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZFF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZFF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3ZFF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		
Cerberus MG Fund, L.P.	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus MG Fund, L.P.	Repo - MBS Total		(9)	-
Cerberus MG Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus MG Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus MG Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus MG Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJ1 Overnight		
Cerberus MG Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJ25 Overnight		
Cerberus MG Fund, L.P.	Reverse Repo - Non MBS Total		6	-
Cerberus MG Fund, L.P. Total			70	89
Cerberus OT Partners II, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus OT Partners II, L.P.	Call Option Total		62	25
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240117 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240131 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240930 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - EURUSD 20241231 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - EURUSD 20250630 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - EURUSD 20260116 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Alder - GBPUSD 20240328 PALD MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240229 PALOE PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240430 PALOE PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240711 PALOE PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20241115 PALOE PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250228 PALOE PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250829 PALOE PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20260227 PALOE PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus OT Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus OT Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus OT Partners II, L.P.	Forward Currency Contract Total		27,543	37,022
Cerberus OT Partners II, L.P.	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus OT Partners II, L.P.	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus OT Partners II, L.P.	Futures Contract - Index Total		-	408
Cerberus OT Partners II, L.P.	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus OT Partners II, L.P.	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus OT Partners II, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus OT Partners II, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus OT Partners II, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus OT Partners II, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus OT Partners II, L.P.	Interest Rate Swap Total		(563)	793
Cerberus OT Partners II, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus OT Partners II, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus OT Partners II, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus OT Partners II, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus OT Partners II, L.P.	Put Option	SPY US 02/21/25 P500		
Cerberus OT Partners II, L.P.	Put Option	SPY US 02/21/25 P515		
Cerberus OT Partners II, L.P.	Put Option	SPY US 02/21/25 P560		
Cerberus OT Partners II, L.P.	Put Option	SPY US 02/21/25 P575		
Cerberus OT Partners II, L.P.	Put Option	SPY US 03/21/25 P545		
Cerberus OT Partners II, L.P.	Put Option	SPY US 03/21/25 P570		
Cerberus OT Partners II, L.P.	Put Option	SPY US 08/16/24 P520		
Cerberus OT Partners II, L.P.	Put Option	SPY US 09/20/24 P450		
Cerberus OT Partners II, L.P.	Put Option	SPY US 09/20/24 P465		
Cerberus OT Partners II, L.P.	Put Option	SPY US 09/20/24 P495		
Cerberus OT Partners II, L.P.	Put Option	SPY US 10/18/24 P450		
Cerberus OT Partners II, L.P.	Put Option	SPY US 10/18/24 P460		
Cerberus OT Partners II, L.P.	Put Option	SPY US 10/18/24 P465		
Cerberus OT Partners II, L.P.	Put Option	SPY US 11/15/24 P475		
Cerberus OT Partners II, L.P.	Put Option	SPY US 11/15/24 P485		
Cerberus OT Partners II, L.P.	Put Option	SPY US 11/15/24 P500		
Cerberus OT Partners II, L.P.	Put Option	SPY US 12/20/24 P460		
Cerberus OT Partners II, L.P.	Put Option	SPY US 12/20/24 P485		
Cerberus OT Partners II, L.P.	Put Option	SPY US 12/20/24 P495		
Cerberus OT Partners II, L.P.	Put Option	SPY US 12/20/24 P530		
Cerberus OT Partners II, L.P.	Put Option Total		1,630	3,878
Cerberus OT Partners II, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus OT Partners II, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus OT Partners II, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus OT Partners II, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus OT Partners II, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus OT Partners II, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus OT Partners II, L.P.	Repo - MBS Total		-	4
Cerberus OT Partners II, L.P. Total			28,672	42,130
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250630 PRARA PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251231 PRARA PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus OT Partners, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus OT Partners, L.P.	Forward Currency Contract Total		10,313	26,001
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC32ZF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus OT Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus OT Partners, L.P.	Repo - MBS Total		(41,929)	1,752
Cerberus OT Partners, L.P. Total			(31,616)	27,753
Cerberus Partners II, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus Partners II, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus Partners II, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus Partners II, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Partners II, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Partners II, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Partners II, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Partners II, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus Partners II, L.P.	Call Option Total		60,924	26,146
Cerberus Partners II, L.P.	Credit Default Swap	CMBX.NA.AJ.2 GS 20110624		
Cerberus Partners II, L.P.	Credit Default Swap	CMBX.NA.AJ.2 GS 20110629		
Cerberus Partners II, L.P.	Credit Default Swap Total		130	167
Cerberus Partners II, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20240731 FDCEQ PB		
Cerberus Partners II, L.P.	Forward Currency Contract	FIDC NP Pearl EQ - BRLUSD 20250130 FDCEQ PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Interserve - GBPUSD 20240328 INTSR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Lloyd's Nursing Homes UK Limited - GBPUSD 20240613 LNURS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Lloyd's Nursing Homes UK Limited - GBPUSD 20250121 LNURS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240131 BEE PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240328 BEE PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20240731 BEE PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20250328 BEE PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Nueva Rumasa S.A (BEE) - EURUSD 20250731 BEE PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240405 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240411 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240416 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240418 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240422 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240426 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240524 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240607 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20241227 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250401 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250404 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20260406 PAGILA MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Partners II, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20240131 PRROS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20240628 PRROS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20250331 PRROS DBAG		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20250930 PRROS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Rossini - EURUSD 20251231 PRROS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sertorius - EURUSD 20240318 SERTO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sertorius - EURUSD 20240628 SERTO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sertorius - EURUSD 20241231 SERTO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sertorius - EURUSD 20250331 SERTO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sertorius - EURUSD 20250630 SERTO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sertorius - EURUSD 20250930 SERTO PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sierra - EURUSD 20241206 PROSI PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sierra - EURUSD 20251209 PROSI PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sky - EURUSD 20240628 PRSKY MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sky - EURUSD 20240628 PRSKY PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sky - EURUSD 20250331 PRSKY MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sky - EURUSD 20250630 PRSKY MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sky - EURUSD 20250930 PRSKY MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sky - EURUSD 20260616 PRSKY MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20240731 SWEET MSCS		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20250130 SWEET MSCS		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus Partners II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus Partners II, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20241231 STAS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	Staples Solutions B.V. - EURUSD 20251231 STAS PB		
Cerberus Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Partners II, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus Partners II, L.P.	Forward Currency Contract Total		344,279	702,419
Cerberus Partners II, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus Partners II, L.P.	Futures Contract - Index Total		31,363	42,563
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.7500 061730S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Partners II, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Partners II, L.P.	Interest Rate Swap Total		569,857	402,252
Cerberus Partners II, L.P.	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus Partners II, L.P.	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus Partners II, L.P.	Margin Loan Total		-	14,705
Cerberus Partners II, L.P.	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus Partners II, L.P.	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus Partners II, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus Partners II, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus Partners II, L.P.	Put Option Total		(792)	1,744
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus Partners II, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Partners II, L.P.	Repo - MBS Total		-	665
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 9128282R0 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 9128283V0 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 9128283W8 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 9128284V9 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 9128286X3 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 9128286Z8 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 912828B66 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CAE1 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CAT8 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CAV3 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CCT6 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CJ11 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus Partners II, L.P.	Reverse Repo - Non MBS Total		188,702	13,340
Cerberus Partners II, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Partners II, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Partners II, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Partners II, L.P.	Swaption - Call Total		148	195
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Partners II, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Partners II, L.P.	Swaption - Put Total		30,913	11,554
Cerberus Partners II, L.P. Total			1,225,524	1,215,750
Cerberus Partners, L.P.	Forward Currency Contract	STAM L'Opera - EURUSD 20240222 STAM PB		
Cerberus Partners, L.P.	Forward Currency Contract Total		-	24,769
Cerberus Partners, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
Cerberus Partners, L.P.	Futures Contract - Index Total		363,946	363,946
Cerberus Partners, L.P. Total			363,946	388,715
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250630 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251231 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20260331 PRARA PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20270402 PRARA MSIP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241031 OYSTR GSI		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241129 OYSTR GSI		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241231 OYSTR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20250124 OYSTR GSI		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20251231 OYSTR DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20260402 OYSTR DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20270402 OYSTR DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240131 OYSTR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240628 OYSTR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus PEM NPL Fund, L.P.	Forward Currency Contract Total			
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		

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Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus PEM NPL Fund, L.P.	Repo - MBS Total			2
Cerberus PEM NPL Fund, L.P. Total			(75)	2
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240111 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240131 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240328 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240628 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240930 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241231 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250131 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20250630 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251231 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20260331 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - EURUSD 20270402 PRARA MSIP		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240328 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20250630 PRARA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240131 PRARR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240411 PRARR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20240628 PRARR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20241031 PRARR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250331 PRARR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Arrow - EURUSD 20250630 PRARR PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20240628 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20241231 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20250630 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20251231 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20260630 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20261231 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Consumit - EURUSD 20270630 PRCON PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240212 PCUBA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20240422 PCUBA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20241122 PCUBA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Cuba - GBPUSD 20250331 PCUBA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Danubio - EURUSD 20240119 PRODA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Danubio - EURUSD 20240731 PRODA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Danubio - EURUSD 20250131 PRODA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Danubio - EURUSD 20250731 PRODA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Danubio - EURUSD 20260130 PRODA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Danubio - EURUSD 20260731 PRODA PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20240117 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20240131 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20240328 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20240628 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20250131 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20250630 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Finn - EURUSD 20251231 PFINN PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Gem - EURUSD 20240111 PJGEM PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Gem - EURUSD 20240131 PJGEM PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Gem - EURUSD 20240328 PJGEM PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Gem - EURUSD 20240628 PJGEM PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Gem - EURUSD 20241231 PJGEM PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Gem - EURUSD 20250930 PJGEM PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project GreenGo - EURUSD 20240327 GREGO PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project GreenGo - EURUSD 20240628 GREGO PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project GreenGo - EURUSD 20250331 GREGO PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project GreenGo - MXNUSD 20240626 GREGO PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project GreenGo - MXNUSD 20240930 GREGO PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project GreenGo - MXNUSD 20250331 GREGO PB		
Cerberus PW Partners, L.P.	Forward Currency Contract	Project Henrico - GBPUSD 20240328 HENRI PB		
			(41)	115

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus PW Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus PW Partners, L.P.	Forward Currency Contract Total		9,594	16,082
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus PW Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus PW Partners, L.P.	Repo - MBS Total		(20,364)	619
Cerberus PW Partners, L.P. Total			(10,770)	16,701
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20240628 ELAVO PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20241230 ELAVO PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Elavon Financial Services DAC - GBPUSD 20260930 ELAVO PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	European Loan Conduit - EURUSD 20250228 EULOC PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LML0 PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LML0 PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LML0 PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LML0 PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Bowmore - GBPUSD 20250731 BMORE PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Bowmore - GBPUSD 20250811 BMORE PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Bowmore - GBPUSD 20260731 BMORE PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Bowmore - GBPUSD 20261030 BMORE PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20241231 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20250331 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20250630 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20250930 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20251231 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20260331 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20260630 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20260930 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20261231 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20270331 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20270630 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Maple (Belgium) - EURUSD 20270930 MAPBE MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Padlock - GBPUSD 20260731 PADLK MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Padlock - GBPUSD 20270129 PADLK MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Padlock - GBPUSD 20270730 PADLK MSIP		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Wolf - GBPUSD 20241231 SADWO PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Wolf - GBPUSD 20251231 SADWO PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Wolf - GBPUSD 20260630 SADWO PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Project Wolf - GBPUSD 20261231 SADWO PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Thunder Logistics - EURUSD 20271020 TUNDL PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Tower Bridge Court - GBPUSD 20250721 TOBRC PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Tower Bridge Court - GBPUSD 20251027 TOBRC PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	Tower Bridge Court - GBPUSD 20260130 TOBRC PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20250530 UKLOG PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20251128 UKLOG PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20260529 UKLOG PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20261130 UKLOG PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20270528 UKLOG PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20271130 UKLOG PB		
Cerberus Real Estate Debt Fund II, L.P.	Forward Currency Contract Total		5,611	122,685
Cerberus Real Estate Debt Fund II, L.P.	Put Option	FL 3Y 0.0000 081728MS FW		
Cerberus Real Estate Debt Fund II, L.P.	Put Option	FL 3Y 2.0000 073127 MS FW		
Cerberus Real Estate Debt Fund II, L.P.	Put Option Total		(54)	2,001
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3BP9V9 5.39800 1/6/2025 BBPLC 25.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3BP9V9 5.56250 12/6/2024 BBPLC 25.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3BP9W7 5.59800 1/6/2025 BBPLC 28.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3BP9W7 5.76250 12/6/2024 BBPLC 30.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3BP9X5 5.69800 1/6/2025 BBPLC 30.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3BP9X5 5.36250 12/6/2024 BBPLC 35.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3CKY82 5.50756 2/4/2025 MLI 30.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3FLOB7 5.45000 5/19/2025 JPMSP 22.50000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3HF8Q7 4.38800 11/22/2024 BBPLC 35.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3JL3W4 5.50000 3/5/2025 BANA 25.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS	REP BCC3JL3X2 5.60000 3/5/2025 BANA 30.00000		
Cerberus Real Estate Debt Fund II, L.P.	Repo - MBS Total		(36,991)	9,517
Cerberus Real Estate Debt Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CHM6 Overnight		
Cerberus Real Estate Debt Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CKG5 Overnight		
Cerberus Real Estate Debt Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CKJ9 Overnight		
Cerberus Real Estate Debt Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CKK6 Overnight		
Cerberus Real Estate Debt Fund II, L.P.	Reverse Repo - Non MBS	REV 91282CLK5 Overnight		
Cerberus Real Estate Debt Fund II, L.P.	Reverse Repo - Non MBS Total		54,105	28,655
Cerberus Real Estate Debt Fund II, L.P. Total			22,671	162,858
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Last Mile Logistics Pan Euro F - EURUSD 20240628 LMLPE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Last Mile Logistics Pan Euro F - EURUSD 20241231 LMLPE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Last Mile Logistics Pan Euro F - EURUSD 20260831 LMLPE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Bowmore - GBPUSD 20250731 BMORE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Bowmore - GBPUSD 20250811 BMORE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Bowmore - GBPUSD 20260731 BMORE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Bowmore - GBPUSD 20261030 BMORE PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Saddle - GBPUSD 20250131 PSADD PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Saddle - GBPUSD 20250805 PSADD PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Saddle - GBPUSD 20251027 PSADD PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Saddle - GBPUSD 20260505 PSADD PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Saddle - GBPUSD 20260828 PSADD PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Saddle - GBPUSD 20261030 PSADD PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Project Scarborough EQ - AUDUSD 20240229 PSCRBEQ MSIP		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Tower Bridge Court - GBPUSD 20250721 TOBRC PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Tower Bridge Court - GBPUSD 20251027 TOBRC PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract	Tower Bridge Court - GBPUSD 20260130 TOBRC PB		
Cerberus Real Estate Debt Fund, LP	Forward Currency Contract Total		4,403	83,502
Cerberus Real Estate Debt Fund, LP	Interest Rate Swap	IRS 3YR 2.4520 080826		
Cerberus Real Estate Debt Fund, LP	Interest Rate Swap Total		2,089	6,863
Cerberus Real Estate Debt Fund, LP	Loan Financing to Leverage Third Party Loan Receivable	Scarborough -Financing		
Cerberus Real Estate Debt Fund, LP	Loan Financing to Leverage Third Party Loan Receivable Total		-	5,450
Cerberus Real Estate Debt Fund, LP	Repo - MBS	REP BCC316NC8 4.47900 1/13/2025 BBPLC 40.00000		
Cerberus Real Estate Debt Fund, LP	Repo - MBS	REP BCC316NC8 5.23200 4/15/2024 BBPLC 40.00000		
Cerberus Real Estate Debt Fund, LP	Repo - MBS	REP BCC316NC8 5.28500 1/16/2024 BBPLC 40.00000		
Cerberus Real Estate Debt Fund, LP	Repo - MBS	REP BCC316ND6 4.82900 1/13/2025 BBPLC 35.00000		
Cerberus Real Estate Debt Fund, LP	Repo - MBS	REP BCC316ND6 5.23200 4/15/2024 BBPLC 35.00000		
Cerberus Real Estate Debt Fund, LP	Repo - MBS Total		(15,768)	4,219
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912796CX5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912796ZV4 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912797GB7 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912797GK7 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912797GL5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912797HP5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912797LB1 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 9128284V9 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 9128286T2 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912828YS3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 912828ZL7 Overnight		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282ZLN3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282ZQ6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CAD3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CAE1 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CAH4 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CAL5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CAT8 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CAV3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CCB5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CCC3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CCP4 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CCS8 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CDJ7 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CEB3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CHD6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CHN4 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CHV6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJC6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJE2 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJF9 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJK8 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJL6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJM4 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJN2 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJP7 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJR3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJS1 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CJT9 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKA8 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKB6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKD2 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKK6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKP5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKR1 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKS9 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKT7 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKV2 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKX8 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKY6 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CKZ3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CLB5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CLC3 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CLH2 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CLK5 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS	REV 91282CMB4 Overnight		
Cerberus Real Estate Debt Fund, LP	Reverse Repo - Non MBS Total		572,065	180,709
Cerberus Real Estate Debt Fund, LP Total			562,789	280,743
Cerberus Residential Income Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus Residential Income Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus Residential Income Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus Residential Income Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Residential Income Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Residential Income Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Residential Income Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Residential Income Fund, L.P.	Call Option Total		42,323	95,835
Cerberus Residential Income Fund, L.P.	CDO Financing	CDO Fin TPRT 2022-B TPHT 2023-1 M1		
Cerberus Residential Income Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 2		
Cerberus Residential Income Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 4		
Cerberus Residential Income Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 2		
Cerberus Residential Income Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 5		
Cerberus Residential Income Fund, L.P.	CDO Financing	TPRT 2022-A AE		
Cerberus Residential Income Fund, L.P.	CDO Financing	TPRT 2022-B 2A		
Cerberus Residential Income Fund, L.P.	CDO Financing	TPRT 2023-A 2A		
Cerberus Residential Income Fund, L.P.	CDO Financing	TPRT 2023-B 4A		
Cerberus Residential Income Fund, L.P.	CDO Financing Total		16,499	8,235
Cerberus Residential Income Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 HST		
Cerberus Residential Income Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 LNS		
Cerberus Residential Income Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 RVN		
Cerberus Residential Income Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 VNT		
Cerberus Residential Income Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		(1,051)	6,486
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240229 HSTEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240830 HSTEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250326 HSTEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240430 LNSEQ PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20240628 LNSEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250131 LNSEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Lansdowne EQ - GBPUSD 20250326 LNSEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHIL PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20240215 VNTEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250131 VNTEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Residential Income Fund, L.P.	Forward Currency Contract Total		288	3,766
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2860 061631S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.6250 011432S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.4750 011432S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3320 040735		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7430 062134 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2410 062134 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7630 061539 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2250 061539 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 4.1430 032027 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1550 112428		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap	IRS 5YR 4.3800 062029 NM		
Cerberus Residential Income Fund, L.P.	Interest Rate Swap Total		23,314	803,218
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC2MON74 7.38740 2/20/2024 BANA 40.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
Cerberus Residential Income Fund, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus Residential Income Fund, L.P.	Repo - MBS Total		(2,581)	1,026
Cerberus Residential Income Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6A 7.32918 6/11/2024 JPMS 13.54000		
Cerberus Residential Income Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6B 7.32918 7/1/2024 GSCO 15.10000		
Cerberus Residential Income Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM06 7.09100 1/2/2024 BOFA 6.21000		
Cerberus Residential Income Fund, L.P.	Repo - Paired Trade NonMTM Total		-	527
Cerberus Residential Income Fund, L.P.	Reverse Repo - MBS	NOVA DEBT JPM A2 Tranche		
Cerberus Residential Income Fund, L.P.	Reverse Repo - MBS Total		2,077	702
Cerberus Residential Income Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Residential Income Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus Residential Income Fund, L.P.	Swaption - Call	RTR 2.7700 112124 10BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Call	RTR 2.8300 102124 5JPMCB		
Cerberus Residential Income Fund, L.P.	Swaption - Call Total		52	3,566
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Residential Income Fund, L.P.	Swaption - Put Total		21,964	43,592
Cerberus Residential Income Fund, L.P. Total			102,885	966,953
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus Residential Opportunity Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus Residential Opportunity Fund, L.P.	Call Option Total		53,157	85,458
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 6		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2024-A Col Grp 2		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 6		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	CDO SuRes TP24A Col Grp 2		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	TPRT 2022-A AE		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	TPRT 2023-B 6A		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing	TPRT 2024-A 2A		
Cerberus Residential Opportunity Fund, L.P.	CDO Financing Total		16,073	5,835
Cerberus Residential Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 HST		
Cerberus Residential Opportunity Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		(344)	52
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240229 HSTEQ PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20240830 HSTEQ PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	Project Hastings EQ - GBPUSD 20250326 HSTEQ PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Residential Opportunity Fund, L.P.	Forward Currency Contract Total		128	992
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.4900 052531S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5200 052031S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5350 052831S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0490 062134 NM		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0450 061539 NM		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1910 062029 NM		
Cerberus Residential Opportunity Fund, L.P.	Interest Rate Swap Total		(636)	791,685
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Residential Opportunity Fund, L.P.	Repo - MBS Total			149
Cerberus Residential Opportunity Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Call Total		69	1,848
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSPC		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus Residential Opportunity Fund, L.P.	Swaption - Put Total		27,587	38,873
Cerberus Residential Opportunity Fund, L.P. Total			96,034	924,892
Cerberus RM Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus RM Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus RM Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus RM Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus RM Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus RM Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus RM Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus RM Fund, L.P.	Call Option Total		110,004	135,997
Cerberus RM Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 2		
Cerberus RM Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 2		
Cerberus RM Fund, L.P.	CDO Financing	TPRT 2023-B 2A		
Cerberus RM Fund, L.P.	CDO Financing Total		17,943	17
Cerberus RM Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus RM Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus RM Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus RM Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus RM Fund, L.P.	Forward Currency Contract Total			1,531
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.4900 052531S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5200 052031S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5350 052831S		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus RM Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus RM Fund, L.P.	Interest Rate Swap Total		823,449	1,778,025
Cerberus RM Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus RM Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus RM Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus RM Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus RM Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus RM Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus RM Fund, L.P.	Repo - MBS Total			401
Cerberus RM Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus RM Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus RM Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus RM Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus RM Fund, L.P.	Swapion - Call Total			
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 033127 2.8BANA	82	5,443
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 063027 2.5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 063027 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 093026 3.2BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 093027 2.2BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 093027 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 123125 4BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 3.7200 123126 3BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4020 123125 5BBPLC		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4050 123125 5BBPLC		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4260 063026 5BBPLC		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4300 063026 5MSCS		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4550 123125 5BBPLC		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4600 093025 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4700 093026 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4750 093026 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.4750 123125 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put	RTP 4.5700 063027 5BANA		
Cerberus RM Fund, L.P.	Swapion - Put Total		57,090	61,865
Cerberus RM Fund, L.P. Total			1,008,568	1,983,279
Cerberus SC Partners II, LP	Forward Currency Contract	Commerzbank AG - EURUSD 20240430 CBK GR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Commerzbank AG - EURUSD 20240605 CBK GR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240229 DBK GR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240430 DBK GR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Deutsche Bank AG - EURUSD 20240605 DBK GR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Interserve - GBPUSD 20240328 INTSR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Alloro - EURUSD 20241018 ALLOR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Alloro - EURUSD 20250630 ALLOR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Apple - EURUSD 20240328 PJAPP MSIP		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Apple - EURUSD 20240419 PJAPP MSIP		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Apple - EURUSD 20241231 PJAPP MSIP		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Apple - EURUSD 20250303 PJAPP MSIP		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Apple - EURUSD 20260421 PJAPP MSIP		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Apple - EURUSD 20271221 PJAPP MSIP		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20240112 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20240628 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20241231 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20250630 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20251231 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20260630 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arcade - EURUSD 20261231 PJARC GSI		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arrow - EURUSD 20240131 PRARR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arrow - EURUSD 20240411 PRARR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arrow - EURUSD 20240628 PRARR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arrow - EURUSD 20241031 PRARR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arrow - EURUSD 20250331 PRARR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Arrow - EURUSD 20250630 PRARR PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20240131 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20240603 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20241011 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20241115 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20241231 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20250630 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Bull - EURUSD 20250930 PJBUL PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Consumit - EURUSD 20240628 PRCON PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Consumit - EURUSD 20241231 PRCON PB		
Cerberus SC Partners II, LP	Forward Currency Contract	Project Consumit - EURUSD 20250630 PRCON PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SC Partners II, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus SC Partners II, LP	Forward Currency Contract Total		15,167	458,895
Cerberus SC Partners II, LP	Interest Rate Swap	IRS 1YR7MO 2.9494 072224		
Cerberus SC Partners II, LP	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus SC Partners II, LP	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus SC Partners II, LP	Interest Rate Swap Total		(243)	12,194
Cerberus SC Partners II, LP	Margin Loan	CBK GY Margin Loan Funded 20240726 BNPP EUR3M + 165		
Cerberus SC Partners II, LP	Margin Loan	DBK Margin Loan BNPP 20241222 + 175		
Cerberus SC Partners II, LP	Margin Loan Total		-	7,521
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus SC Partners II, LP	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus SC Partners II, LP	Repo - MBS Total		(2,950)	4,246
Cerberus SC Partners II, LP Total			11,974	482,856
Cerberus SC Partners III, LP	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus SC Partners III, LP	Call Option Total		165	545
Cerberus SC Partners III, LP	CDO Financing	CDO Fin TPRT 2022-A MCMLT 2017-1 B3		
Cerberus SC Partners III, LP	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 5		
Cerberus SC Partners III, LP	CDO Financing	TPRT 2022-A AE		
Cerberus SC Partners III, LP	CDO Financing	TPRT 2023-A 3A		
Cerberus SC Partners III, LP	CDO Financing	TPRT 2024-A 3A		
Cerberus SC Partners III, LP	CDO Financing Total		2,033	1,902
Cerberus SC Partners III, LP	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240405 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240411 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240416 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240418 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240422 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240426 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240524 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20240607 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20241227 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20250401 PAGILA MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Agila - PHPUSD 20250404 PAGILA MSIP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20240110 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20240131 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20240328 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20240628 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20241231 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20250331 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20251231 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Snow II - EURUSD 20260630 SNOW2 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20240628 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20240924 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20241119 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20250110 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20250520 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20250929 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20260407 PSPEC DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20260626 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20261130 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20270628 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spectre - AUDUSD 20270930 PSPEC NIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spinnaker - EURUSD 20241231 SPINN PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spinnaker - EURUSD 20250721 SPINN DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spinnaker - EURUSD 20251231 SPINN DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spinnaker - EURUSD 20260504 SPINN PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Spinnaker - EURUSD 20260626 SPINN DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sweet - BRLUSD 20240731 SWEET MSCS		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sweet - BRLUSD 20250130 SWEET MSCS		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Thunder EQ - BRLUSD 20240731 THNEQ PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Thunder EQ - BRLUSD 20250130 THNEQ PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Window EQ - BRLUSD 20240430 WNDEQ PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Window EQ - BRLUSD 20240731 WNDEQ PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Window EQ - BRLUSD 20250430 WNDEQ PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus SC Partners III, LP	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
Cerberus SC Partners III, LP	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Cerberus SC Partners III, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus SC Partners III, LP	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus SC Partners III, LP	Forward Currency Contract Total		79,131	933,433
Cerberus SC Partners III, LP	Futures Contract - Index	E-Mini Russ 2000 Jun24		
Cerberus SC Partners III, LP	Futures Contract - Index	E-Mini Russ 2000 MAR25		
Cerberus SC Partners III, LP	Futures Contract - Index Total		-	2,557
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.6250 011432S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 0.8755 112730S		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.4750 011432S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.9300 0111034		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.9450 100734		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 4.0501 041034		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.2500 031940		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 4YR 0.2500 031725S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus SC Partners III, LP	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus SC Partners III, LP	Interest Rate Swap Total		80,124	331,659
Cerberus SC Partners III, LP	Put Option	CDX.NA.HY.42 12/18/24 P99 BBPLC		
Cerberus SC Partners III, LP	Put Option	CDX.NA.HY.43 01/15/25 P101 BBPLC		
Cerberus SC Partners III, LP	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus SC Partners III, LP	Put Option	SPY US 08/16/24 P520		
Cerberus SC Partners III, LP	Put Option	SPY US 09/20/24 P450		
Cerberus SC Partners III, LP	Put Option	SPY US 09/20/24 P465		
Cerberus SC Partners III, LP	Put Option	SPY US 09/20/24 P495		
Cerberus SC Partners III, LP	Put Option	SPY US 10/18/24 P450		
Cerberus SC Partners III, LP	Put Option	SPY US 10/18/24 P460		
Cerberus SC Partners III, LP	Put Option	SPY US 10/18/24 P465		
Cerberus SC Partners III, LP	Put Option	SPY US 11/15/24 P475		
Cerberus SC Partners III, LP	Put Option	SPY US 11/15/24 P500		
Cerberus SC Partners III, LP	Put Option Total		-	17,458
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus SC Partners III, LP	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
Cerberus SC Partners III, LP	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
Cerberus SC Partners III, LP	Repo - MBS Total		(917)	543
Cerberus SC Partners III, LP	Repo - Non MBS - US	REP 62913TAP7 6.00000 12/31/2099 BBPLC 25.00000		
Cerberus SC Partners III, LP	Repo - Non MBS - US Total		-	1,009
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 1/18/2024 JPMS 0.00000		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 2/16/2024 JPMS 0.00000		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 3/18/2024 JPMS 0.00000		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 4/18/2024 JPMS 0.00000		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 038522AQ1 4.67000 5/20/2024 JPMS 0.00000		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 91282CJ1 Overnight		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus SC Partners III, LP	Reverse Repo - Non MBS Total		3,495	1,725
Cerberus SC Partners III, LP	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus SC Partners III, LP	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Cerberus SC Partners III, LP	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus SC Partners III, LP	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus SC Partners III, LP	Swaption - Call Total		37	828
Cerberus SC Partners III, LP Total			164,068	1,291,659
Cerberus SC Partners, L.P.	Forward Currency Contract	Lloyd's Nursing Homes UK Limited - GBPUSD 20240613 LNURS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Lloyd's Nursing Homes UK Limited - GBPUSD 20250121 LNURS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240116 ALLOR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240328 ALLOR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Alloro - EURUSD 20240628 ALLOR PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20241121 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250131 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250430 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250731 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20251031 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260130 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260430 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260731 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20261030 NPTEQ PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20270129 NPTEQ DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240110 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240131 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240328 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240430 OYSTR DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240628 OYSTR GSI		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241031 OYSTR GSI		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241129 OYSTR GSI		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241231 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20250124 OYSTR GSI		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20251231 OYSTR DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20260402 OYSTR DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20270402 OYSTR DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240131 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240628 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20240628 TECLA PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241031 TECLA PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20241129 TECLA PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Tecla - EURUSD 20251231 TECLA PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus SC Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus SC Partners, L.P.	Forward Currency Contract Total		22,834	101,669
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3ZDH3 7.43830 4/22/2024 BANA 50.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC32ZF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus SC Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus SC Partners, L.P.	Repo - MBS Total		(76,905)	5,271
Cerberus SC Partners, L.P. Total			(54,071)	106,940
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus SFR Opportunistic Partners, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus SFR Opportunistic Partners, L.P.	Call Option Total		7,591	32,249
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Cerberus SFR Opportunistic Partners, L.P.	Swaption - Put Total		3,939	14,670
Cerberus SFR Opportunistic Partners, L.P. Total			11,530	46,919
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Call Option Total		227,556	244,460
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Cerberus SFR Opportunistic QF Partners, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Mermaid - EURUSD 20240628 MERMA PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Mermaid - EURUSD 20250630 MERMA PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA GSIS		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20240131 MONZA PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20240628 MONZA GSI		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20241231 MONZA GSI		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Monza - EURUSD 20251231 MONZA PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240423 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240430 NPTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240430 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20241121 NPTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20241121 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250131 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250430 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250731 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20251031 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260130 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260430 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20260731 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20261030 NPTEQ PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20270129 NPTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240110 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240131 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240328 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240430 OYSTR DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20240628 OYSTR GSI		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241031 OYSTR GSI		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241129 OYSTR GSI		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20241231 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20250124 OYSTR GSI		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20251231 OYSTR DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20260402 OYSTR DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - EURUSD 20270402 OYSTR DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240131 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20240628 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20241231 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Oyster - GBPUSD 20250630 OYSTR PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Ram III - GBPUSD 20241231 RAM3 PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240328 RVNHL PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Ravenhill EQ - GBPUSD 20240430 RVNHL PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240131 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240328 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20240628 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20241231 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250331 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20250930 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project San Marco - EURUSD 20260331 SMRCO PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20241129 VNTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20251128 VNTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20261130 VNTEQ DBAG		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240327 PZEUS PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240430 PZEUS PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20240628 PZEUS PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20241231 PZEUS PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	Project Zeus - EURUSD 20251231 PZEUS PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus SMRS Partners, L.P.	Forward Currency Contract Total		9,721	22,394
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2H8L64 5.91990 1/3/2024 BBPLC 10.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2H8L80 6.11990 1/3/2024 BBPLC 16.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2H8LE7 6.11990 1/3/2024 BBPLC 40.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2MQLM3 6.33740 2/20/2024 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2MQN17 6.43740 2/20/2024 BANA 17.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC2MQN74 7.38740 2/20/2024 BANA 40.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZDF7 6.83830 4/22/2024 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZDG5 7.38830 4/22/2024 BANA 40.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZDH3 7.43830 4/22/2024 BANA 50.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZDJ9 7.38830 4/22/2024 BANA 50.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3ZFF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.18000 2/20/2025 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.20000 11/20/2024 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL08 6.43680 2/20/2024 BANA 13.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.28000 2/20/2025 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL24 6.30000 11/20/2024 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.33000 2/20/2025 BANA 17.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL32 6.35000 11/20/2024 BANA 17.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL40 6.40000 11/20/2024 BANA 20.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3CRL57 6.60000 11/20/2024 BANA 25.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3FHZ05 5.80000 1/21/2025 BANA 11.50000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus SMRS Partners, L.P.	Repo - MBS Total		(35,063)	1,242
Cerberus SMRS Partners, L.P. Total			(25,342)	23,636
Cerberus Sonoran NPL Fund, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
Cerberus Sonoran NPL Fund, L.P.	Call Option Total		350	1,221
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240405 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240411 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240416 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240418 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240422 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240426 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240524 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240607 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20241227 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250401 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250404 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20260406 PAGILA MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240131 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240328 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240430 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240628 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20240930 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241031 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241129 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20241231 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20250630 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20251231 AGORA DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260331 AGORA DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260402 AGORA PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Agora - EURUSD 20260930 AGORA DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240117 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240131 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20240930 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20241231 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20250630 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - EURUSD 20260116 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Alder - GBPUSD 20240328 PALD MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240229 PALOE PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240430 PALOE PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20240711 PALOE PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20241115 PALOE PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250228 PALOE PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20250829 PALOE PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Aloe - EURUSD 20260227 PALOE PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sky - EURUSD 20240628 PRSKY MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sky - EURUSD 20240628 PRSKY PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sky - EURUSD 20250331 PRSKY MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sky - EURUSD 20250630 PRSKY MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sky - EURUSD 20250930 PRSKY MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sky - EURUSD 20260616 PRSKY MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20240731 SKYGO JPMN		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20241231 SKYGO JPBV		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Skyline-Goswami Infratech - INRUSD 20251231 SKYGO JPMCB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20240110 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20240131 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20240328 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20240628 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20241231 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20250331 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20251231 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Snow II - EURUSD 20260630 SNOW2 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20240628 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20240924 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20241119 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20250110 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20250520 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20250929 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20260407 PSPEC DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20260626 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20261130 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20270628 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spectre - AUDUSD 20270930 PSPEC NIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20241231 SPINN PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20250721 SPINN DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20251231 SPINN DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20260504 SPINN PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Spinnaker - EURUSD 20260626 SPINN DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20240731 SWEET MSCS		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sweet - BRLUSD 20250130 SWEET MSCS		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240131 PJTAG PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240328 PJTAG PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240430 PJTAG PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20240628 PJTAG PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Tagus - EURUSD 20250331 PJTAG PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Thunder EQ - BRLUSD 20240731 THNEQ PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Thunder EQ - BRLUSD 20250130 THNEQ PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20240531 VHALL PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20241129 VHALL PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20250530 VHALL PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20251128 VHALL PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20260529 VHALL PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Valhalla - EURUSD 20261130 VHALL DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241217 VRMEQ GSI		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20241231 VRMEQ MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20251006 VRMEQ GSI		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20261223 VRMEQ MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ GSI		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Vermeer EQ - EURUSD 20271203 VRMEQ MSIP		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240430 WNDEQ PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20240731 WNDEQ PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Window EQ - BRLUSD 20250430 WNDEQ PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240328 AU13 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240430 AU13 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240628 AU13 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240805 AU13 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract	TPMF 2019-AU13 - GBPUSD 20240809 AU13 PB		
Cerberus Sonoran NPL Fund, L.P.	Forward Currency Contract Total		210,918	2,467,367

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 022034		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 022034		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 1YR7MO 2.9494 072224		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 2YR3MO 3.0319 032025		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0902 121525		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.0920 121525		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1025 121525		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Sonoran NPL Fund, L.P.	Interest Rate Swap Total		(2,128)	53,289
Cerberus Sonoran NPL Fund, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
Cerberus Sonoran NPL Fund, L.P.	Put Option	FL 5Y 1.7500 011827DB		
Cerberus Sonoran NPL Fund, L.P.	Put Option Total		(273)	3,773
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC2LAHU6 6.43830 4/22/2024 BANA 13.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC2LAJN0 6.53830 4/22/2024 BANA 17.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC2LAJP5 6.58830 4/22/2024 BANA 17.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC2LAJQ3 6.68830 4/22/2024 BANA 20.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC2LAJR1 6.88830 4/22/2024 BANA 23.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC2LMKH5 6.43830 4/22/2024 BANA 15.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC3JPGN1 6.95000 12/22/2025 NWTR 0.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS	REP BCC3JGPP6 6.05000 12/22/2025 NWTR 0.00000		
Cerberus Sonoran NPL Fund, L.P.	Repo - MBS Total		(4,906)	634
Cerberus Sonoran NPL Fund, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
Cerberus Sonoran NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
Cerberus Sonoran NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
Cerberus Sonoran NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJJ1 Overnight		
Cerberus Sonoran NPL Fund, L.P.	Reverse Repo - Non MBS	REV 91282CJZ5 Overnight		
Cerberus Sonoran NPL Fund, L.P.	Reverse Repo - Non MBS Total		12,285	4,948
Cerberus Sonoran NPL Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Sonoran NPL Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Sonoran NPL Fund, L.P.	Swaption - Call Total		-	37
Cerberus Sonoran NPL Fund, L.P. Total			216,246	2,531,269
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240131 SIRE3 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240328 SIRE3 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240628 SIRE3 MSIP		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240628 SIRE3 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240930 SIRE3 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20250630 SIRE3 MSIP		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20250630 SIRE3 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics III - GBPUSD 20250630 SIRE3 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20250630 SIRE4 PB		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20270331 SIRE4 RBSC		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Forward Currency Contract Total		29,588	121,573
Cerberus Strategic Industrial Sidecar Fund, L.P.	Interest Rate Swap	IRS 1Y8M 4.41034 033125		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Interest Rate Swap	IRS 1YR 4.621 072125		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Interest Rate Swap	IRS 2YR 2.8400 120624		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Interest Rate Swap	IRS 2YR 2.9900 120624		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Interest Rate Swap	IRS 2YR 4.2750 120624		
Cerberus Strategic Industrial Sidecar Fund, L.P.	Interest Rate Swap Total		(92)	9,322
Cerberus Strategic Industrial Sidecar Fund, L.P. Total			29,496	130,896
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 1YR6MO GBP 050324 NPT		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR2MO GBP 050327 GS		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 5YR6MO GBP 050324 GS		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		58	(2,926)
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240403 PRARA PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240422 PRARA PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251121 PRARA PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240422 PRARA PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20251121 PRARA PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Neptune - GBPUSD 20240215 NPTEQ PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240328 NPTEQ PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240423 NPTEQ PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240503 NPTEQ PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240603 NPTEQ PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250422 NPTEQ PB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Forward Currency Contract Total		38	(7,872)
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 2.5425 062827S		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Interest Rate Swap Total		1,154	(7,841)
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF08 6.13830 4/22/2024 BANA 13.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF16 6.33830 4/22/2024 BANA 15.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF24 6.38830 4/22/2024 BANA 17.50000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF32 6.43830 4/22/2024 BANA 20.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF40 6.53830 4/22/2024 BANA 21.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF57 6.88830 4/22/2024 BANA 22.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC32ZF73 6.83830 4/22/2024 BANA 15.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Repo - MBS Total		(2,451)	(2,472)
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Swaption - Call	RTR 2.6200 112124 10JPMCB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
Cerberus Strategic Mortgage Opportunities Fund, L.P.	Swaption - Call Total		-	(59)
Cerberus Strategic Mortgage Opportunities Fund, L.P. Total			(1,201)	(21,170)
Cerberus Strategic Supply Chain Fund, L.P.	Forward Currency Contract	Energy Transition Minerals Ltd - AUDUSD 20250212 ETMLD PB		
Cerberus Strategic Supply Chain Fund, L.P. Total	Forward Currency Contract Total		1	1
Cerberus Strategic Supply Chain Fund, L.P. Total			1	1
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Energy Transition Minerals Ltd - AUDUSD 20250212 ETMLD PB		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240405 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240411 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240416 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240418 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240422 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240426 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240524 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240607 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20241227 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250401 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20250404 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20260406 PAGILA MSIP		
Cerberus Supply Chain Fund, L.P. Total	Forward Currency Contract Total		21,687	70,421
Cerberus Supply Chain Fund, L.P. Total			21,687	70,421
Cerberus Supply Chain Opportunities, L.P.	Forward Currency Contract	Energy Transition Minerals Ltd - AUDUSD 20250212 ETMLD PB		
Cerberus Supply Chain Opportunities, L.P. Total	Forward Currency Contract Total		53	181
Cerberus Supply Chain Opportunities, L.P. Total			53	181
CIP VII European Holdings, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
CIP VII European Holdings, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
CIP VII European Holdings, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
CIP VII European Holdings, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
CIP VII European Holdings, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
CIP VII European Holdings, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
CIP VII European Holdings, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
CIP VII European Holdings, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
CIP VII European Holdings, L.P.	Call Option Total		1,061	336
CIP VII European Holdings, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20240131 GRUSW PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Grupo Sports World - MXNUSD 20260130 GRUSW PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LMLO PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LMLO PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LMLO PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LMLO PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Project Agila - PHPUSD 20240327 PAGILA MSIP		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIP VII European Holdings, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		
CIP VII European Holdings, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
CIP VII European Holdings, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
CIP VII European Holdings, L.P.	Forward Currency Contract	SAMHI Hotels Ltd. - INRUSD 20240119 SAMHI PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240131 VGP PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240430 VGP PB		
CIP VII European Holdings, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240628 VGP PB		
CIP VII European Holdings, L.P.	Forward Currency Contract Total		3,455	4,968
CIP VII European Holdings, L.P.	Futures Contract - Index	S&P500 EMINI FUT Mar25		
CIP VII European Holdings, L.P.	Futures Contract - Index Total		2,850	2,850
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.4915 020234		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.9300 0111034		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 4.3750 010934		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 1YR6MO 8.6070 122925		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 2Y6M 2.6900 033125		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 2Y6M 3.0500 033125		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 2YR6MO 3.0605 051525		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
CIP VII European Holdings, L.P.	Interest Rate Swap	IRS 5YR 4.1550 112428		
CIP VII European Holdings, L.P.	Interest Rate Swap Total		356	873
CIP VII European Holdings, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
CIP VII European Holdings, L.P.	Put Option	FL 3Y 0.0000 081728MS FV		
CIP VII European Holdings, L.P.	Put Option Total			1
CIP VII European Holdings, L.P.	Repo - MBS	REP 36270GAE1 6.54156 2/15/2024 JPMS 15.00000		
CIP VII European Holdings, L.P.	Repo - MBS	REP 36270GAG6 6.54156 2/15/2024 JPMS 20.00000		
CIP VII European Holdings, L.P.	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
CIP VII European Holdings, L.P.	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
CIP VII European Holdings, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
CIP VII European Holdings, L.P.	Repo - MBS Total			68
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS	REV 168863DV7 4.00000 12/31/2099 BARCREPO 1.50000		
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS	REV 91282CFV8 Overnight		
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS	REV 91282CGM7 Overnight		
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS	REV 91282CHM6 Overnight		
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS	REV 91282CJ11 Overnight		
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS	REV 91282CJ25 Overnight		
CIP VII European Holdings, L.P.	Reverse Repo - Non MBS Total		6,690	327
CIP VII European Holdings, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
CIP VII European Holdings, L.P.	Swaption - Call Total			3
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
CIP VII European Holdings, L.P.	Swaption - Put Total		540	150
CIP VII European Holdings, L.P. Total			14,952	9,576
CIREP Centre Street II, L.P.	Call Option	CP 4Y3M 1.7500 083126DB		
CIREP Centre Street II, L.P.	Call Option Total		61	259
CIREP Centre Street II, L.P.	Forward Currency Contract	European Loan Conduit - EURUSD 20250228 EULOC PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20241127 LMLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20250829 LMLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260529 LMLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Last Mile Logistics CMBS UK DA - GBPUSD 20260810 LMLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20250331 PBGMN WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20250930 PBGMN WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20260331 PBGMN WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20260930 PBGMN WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Backgammon - EURUSD 20270305 PBGMN WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bahia - EURUSD 20240628 BAHIA PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bahia - EURUSD 20241231 BAHIA PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bahia - EURUSD 20250331 BAHIA PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bahia - EURUSD 20250909 BAHIA PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bahia - EURUSD 20260126 BAHIA PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bahia - EURUSD 20260427 BAHIA PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20250331 PBARK PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20251231 PBARK PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20260313 PBARK PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270112 PBARK PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270607 PBARK DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20271203 PBARK DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20240223 BRDEQ3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20240731 BRDEQ3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20250130 BRDQ3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Bread Tranche 3 - BRLUSD 20250224 BRDQ3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240605 PBREW PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240705 PBREW PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241115 PBREW PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241216 PBREW PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20250115 PBREW PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Emerald - PLNUSD 20260720 PEMER NIP		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20240430 PHOCH PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20240530 PHOCH PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20250624 PHOCH PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20250728 PHOCH PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Iriam - GBPUSD 20240229 IRLAM PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Iriam - GBPUSD 20241129 IRLAM PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Iriam - GBPUSD 20250715 IRLAM PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Iriam - GBPUSD 20250822 IRLAM PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Iriam - GBPUSD 20251110 IRLAM PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Iriam - GBPUSD 20260629 IRLAM PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project ISF Europe 2 - EURUSD 20270517 ISFE2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project ISF Europe 2 - GBPUSD 20250228 ISFE2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project ISF Europe 2 - GBPUSD 20260629 ISFE2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project ISF Europe 2 - GBPUSD 20270309 ISFE2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project ISF Europe 2 - GBPUSD 20270517 ISFE2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project LP Summer - AUDUSD 20260630 LPSP2 WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project LP Summer - AUDUSD 20270630 LPSP2 WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Mahou II - EURUSD 20261231 MHOU2 NIP		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20241231 PMAPL PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20250331 PMAPL PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20250630 PMAPL PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20240531 PMAP3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20250829 PMAP3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20251128 PMAP3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20260227 PMAP3 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20260831 PMAP3 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20270226 PMAP3 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Maple 3 (Acer) - EURUSD 20271018 PMAP3 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20240628 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20241231 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20250331 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20250613 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20250926 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20260317 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20260504 MODLO PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20261231 MODLO DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Modelo - EURUSD 20270607 MODLO DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20240328 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20240628 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20240930 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20241231 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20250331 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20250630 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20250930 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20260430 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20260928 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon - EURUSD 20261231 POSDN PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20250530 PSDN2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20251128 PSDN2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260430 PSDN2 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260630 PSDN2 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20260930 PSDN2 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20261130 PSDN2 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Poseidon II - EURUSD 20270430 PSDN2 DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Store and Secure - GBPUSD 20251007 STSEC WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20240930 SYCAR MSIP		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20241231 SYCAR MSIP		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250331 SYCAR MSIP		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20250630 SYCAR MSIP		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Sycamore - EURUSD 20251007 SYCAR DBAG		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20240628 YELLS PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20241231 YELLS PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250331 YELLS DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	Project Yellowstone Spain NPL - EURUSD 20250728 YELLS DBAG		
CIREP Centre Street II, L.P.	Forward Currency Contract	SIRE Australia Logistics II - AUDUSD 20260630 SIRA2 WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	SIRE Australia Logistics II - AUDUSD 20270527 SIRA2 WMKT		
CIREP Centre Street II, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20250630 SIRE4 PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20270331 SIRE4 RBSC		
CIREP Centre Street II, L.P.	Forward Currency Contract	Thunder Logistics - EURUSD 20271020 TUNDL PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20250530 UKLOG PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20251128 UKLOG PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20260529 UKLOG PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20261130 UKLOG PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20270528 UKLOG PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	UK Logistics - GBPUSD 20271130 UKLOG PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240131 VGP PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240430 VGP PB		
CIREP Centre Street II, L.P.	Forward Currency Contract	VGP N.V. Tranche 1 - EURUSD 20240628 VGP PB		
CIREP Centre Street II, L.P.	Forward Currency Contract Total		6,491	248,701
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.1650 081033		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 4.3750 010934		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 10YR 4.4650 020234		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 1Y8M 4.41034 033125		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2Y6M 2.6900 033125		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2Y6M 3.0500 033125		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR 5.2380 093025		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR 5.307 091825		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR 5.492 072525		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR3MO 2.9130 123124		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 2YR6MO 3.0605 051525		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 3YR 3.722825 042126		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 3YR 5.7100 063026		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
CIREP Centre Street II, L.P.	Interest Rate Swap	IRS 5YR 4.1550 112428		
CIREP Centre Street II, L.P.	Interest Rate Swap Total		(973)	28,757
CIREP Centre Street II, L.P.	Put Option	FL 2Y3M 1.0000 112924DB		
CIREP Centre Street II, L.P.	Put Option	FL 3Y 0.0000 081728MS FW		
CIREP Centre Street II, L.P.	Put Option	FL 3Y 3.0000 093025DB		
CIREP Centre Street II, L.P.	Put Option Total		(5)	576
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9V9 5.39800 1/6/2025 BBPLC 15.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9V9 5.56250 12/6/2024 BBPLC 15.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9V9 5.63820 11/6/2024 BBPLC 15.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9V9 5.96100 8/7/2024 BBPLC 15.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9V9 6.06980 1/5/2024 BBPLC 15.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9V9 6.07150 5/7/2024 BBPLC 15.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9W7 5.59800 1/6/2025 BBPLC 18.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9W7 5.76250 12/6/2024 BBPLC 20.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9W7 6.16100 8/7/2024 BBPLC 20.00000		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9W7 6.26980 1/5/2024 BBPLC 20.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9X5 6.69800 1/6/2025 BBPLC 20.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9X5 6.36250 12/6/2024 BBPLC 25.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9X5 6.46100 8/7/2024 BBPLC 25.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3BP9X5 6.56900 1/5/2024 BBPLC 25.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3FLOB7 5.45000 5/19/2025 JPMSP 22.50000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3HF8Q7 4.38800 11/22/2024 BBPLC 25.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3JL3W4 5.50000 3/5/2025 BANA 20.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP BCC3JL3X2 5.60000 3/5/2025 BANA 25.00000		
CIREP Centre Street II, L.P.	Repo - MBS	REP TPT23OM2X 7.42834 3/1/2024 JPMS 94.20000		
CIREP Centre Street II, L.P.	Repo - MBS	REP TPT23OM3A 7.20055 10/1/2024 JPMS 75.52000		
CIREP Centre Street II, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
CIREP Centre Street II, L.P.	Repo - MBS Total		(58,742)	19,158
CIREP Centre Street II, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM06 7.09100 1/2/2024 BOFA 6.21000		
CIREP Centre Street II, L.P.	Repo - Paired Trade NonMTM	REP TPT23PM08 7.19304 8/1/2024 JPMS 7.86000		
CIREP Centre Street II, L.P.	Repo - Paired Trade NonMTM Total		-	14
CIREP Centre Street II, L.P. Total			(53,168)	297,465
CIREP Centre Street, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20250331 PBARK PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20251231 PBARK PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20260313 PBARK PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270112 PBARK PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20270607 PBARK DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Barkston - GBPUSD 20271203 PBARK DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240605 PBREW PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20240705 PBREW PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241115 PBREW PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20241216 PBREW PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Brew - GBPUSD 20250115 PBREW PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20260120 PBRIS PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20270129 PBRIS WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20270510 PBRIS WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Bristol - GBPUSD 20270930 PBRIS WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20240628 PDRST NIP		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20241031 PDRST NIP		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20241129 PDRST NIP		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20250530 PDRST NIP		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20250530 PDRST PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20250630 PDRST NIP		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Dorsett - GBPUSD 20250930 PDRST NIP		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20240430 PHOCH PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20240530 PHOCH PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20250624 PHOCH PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hochgurgl - EURUSD 20250728 PHOCH PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20250210 HUHAM WF		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20250430 HUHAM PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20250430 HUHAM WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20251031 HUHAM PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20260130 HUHAM PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20260430 HUHAM PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20261030 HUHAM WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Hurlingham - GBPUSD 20270730 HUHAM WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20240131 JGUAR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20240628 JGUAR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20241216 JGUAR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20251231 JGUAR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Jaguar - EURUSD 20261216 JGUAR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20240513 PLAZR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20250117 PLAZR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20250728 PLAZR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Lazarus - GBPUSD 20260227 PLAZR PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Lorenzo - EURUSD 20240131 LORZ PB		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Lorenzo - EURUSD 20250630 LORZ WMKT		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring - AUDUSD 20240628 LPSPR DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring - AUDUSD 20240731 LPSPR DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring - AUDUSD 20250310 LPSPR DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring - AUDUSD 20250630 LPSPR DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring - AUDUSD 20250805 LPSPR DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring - AUDUSD 20260615 LPSPR DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring OpCo - AUDUSD 20240628 LPSPD DBA		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring OpCo - AUDUSD 20240731 LPSPD DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring OpCo - AUDUSD 20250310 LPSPD DBA		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring OpCo - AUDUSD 20250630 LPSPD DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project LP Spring OpCo - AUDUSD 20260615 LPSPD DBAG		
CIREP Centre Street, L.P.	Forward Currency Contract	Project Maple - GBPUSD 20241231 PMAPL PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240328 SIRE3 PB		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240628 SIRE3 MSIP		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240628 SIRE3 PB		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20240930 SIRE3 PB		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20250630 SIRE3 MSIP		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - EURUSD 20250630 SIRE3 PB		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics III - GBPUSD 20250630 SIRE3 PB		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20250630 SIRE4 PB		
CIREP Centre Street, L.P.	Forward Currency Contract	SIRE Euro Logistics IV - EURUSD 20270331 SIRE4 RBSC		
CIREP Centre Street, L.P.	Forward Currency Contract	Stratton BTL Mortgage Funding - GBPUSD 20240207 STRATT PB		
CIREP Centre Street, L.P.	Forward Currency Contract Total		96,194	335,079
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 2.6800 082532		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 2.9850 092732		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.0500 071733		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.0900 041733		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.1040 031733		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.2850 051033		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.3125 122232		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.4175 092733		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.4250 092733		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.4900 111334		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.6080 041034		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.6300 110233		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.7550 020635		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.9300 011034		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 3.9950 081234		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 1Y8M 4.41034 033125		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 1YR 4.621 072125		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 2.8400 120624		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 2.9900 120624		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 3.6800 123125		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 4.2750 120624		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 2YR 5.307 091825		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		

Fund	Security Type	Security	Investor Market Value	Investor P&L
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 4YR 2.6430 123126		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 4YR 2.6600 123126		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.1800 061528		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.2850 041228		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.7250 082428		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.8450 011128		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 4.0300 022629		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
CIREP Centre Street, L.P.	Interest Rate Swap	IRS 5YR 4.1575 112728		
CIREP Centre Street, L.P.	Interest Rate Swap Total		8,934	14,498
CIREP Centre Street, L.P.	Repo - MBS	REP TPT23PM01 7.09100 1/2/2024 BOFA 11.16000		
CIREP Centre Street, L.P.	Repo - MBS Total		-	2
CIREP Centre Street, L.P.	Swaption - Call	RTR 2.4825 052025 10JPMCB		
CIREP Centre Street, L.P.	Swaption - Call	RTR 2.6800 102124 5JPMCB		
CIREP Centre Street, L.P.	Swaption - Call Total		1	90
CIREP Centre Street, L.P. Total			105,129	349,669
Sevetti Fund, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
Sevetti Fund, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
Sevetti Fund, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
Sevetti Fund, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
Sevetti Fund, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
Sevetti Fund, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
Sevetti Fund, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
Sevetti Fund, L.P.	Call Option Total		543,996	813,432
Sevetti Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 12		
Sevetti Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 13		
Sevetti Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 14		
Sevetti Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 15		
Sevetti Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-A Col Grp 16		
Sevetti Fund, L.P.	CDO Financing	CDO Pay/Receive TPRT 2023-B Col Grp 1		
Sevetti Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 12		
Sevetti Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 13		
Sevetti Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 2		
Sevetti Fund, L.P.	CDO Financing	CDO Supp Reserve TPRT 2023-A Col Grp 5		
Sevetti Fund, L.P.	CDO Financing	CDO SuRes TP23B Col Grp 1		
Sevetti Fund, L.P.	CDO Financing	TPRT 2022-A AE		
Sevetti Fund, L.P.	CDO Financing	TPRT 2022-B 7A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2022-B 8A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2023-A 12A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2023-A 13A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2023-A 14A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2023-A 15A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2023-A 16A		
Sevetti Fund, L.P.	CDO Financing	TPRT 2023-B 1A		
Sevetti Fund, L.P.	CDO Financing Total		244,170	63,668
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 1YR6MO GBP 050324 NPT		
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 020127 GS		
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 RVN		
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR GBP 111825 VNT		
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 3YR2MO GBP 050327 GS		
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective	IRS 5YR6MO GBP 050324 GS		
Sevetti Fund, L.P.	Cross Currency Basis Swap- OTC Effective Total		1,219	21,982
Sevetti Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240403 PRARA PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20240422 PRARA PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20241122 PRARA PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Aran - EURUSD 20251121 PRARA PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20240422 PRARA PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Aran - GBPUSD 20251121 PRARA PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Neptune - GBPUSD 20240215 NPTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240328 NPTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240423 NPTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240503 NPTEQ PB		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Sevetti Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20240603 NPTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Neptune EQ - GBPUSD 20250422 NPTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20240215 VNTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250131 VNTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Project Vantage EQ - GBPUSD 20250326 VNTEQ PB		
Sevetti Fund, L.P.	Forward Currency Contract	Stratton Mortgage Funding PLC - GBPUSD 20240307 STRTN PB		
Sevetti Fund, L.P.	Forward Currency Contract Total		1,334	29,763
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081131S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.1150 081231S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.2660 061631S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.3400 061431S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.4900 052531S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5000 051331S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5185 080630S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5200 052031S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.5350 052831S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.6250 011432S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7120 042130S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7500 031731S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7700 061730S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.7800 052532S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8610 112530S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8635 112530S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8720 112730S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 0.8755 112730S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.0150 112631S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.2615 080931S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.4750 011432S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6110 050731S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.6680 033132S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7440 112431S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.7500 121531S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8130 032532S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.8600 060732S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 1.9925 060832S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 2.0000 061532S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 2.2500 062732		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5700 022133		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 2.5900 092832		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 2.6100 083032		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 2.7500 061730S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.2950 122034 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.3320 040735		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5000 060434		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5100 040934		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.5200 032034 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.6865 032034 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7500 062034		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7850 122034 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7890 062134 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.7970 062134 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8010 032135 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.8825 052235		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9450 100734		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 070934		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 3.9700 112534		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0000 031935		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 4.0501 041034		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2410 062134 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 10YR 4.2500 032034		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.0000 062138		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.3980 122139 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.5500 032039 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7428 032039 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 062039		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.7500 121839		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8100 061539 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8200 061539 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8420 032140 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 3.8510 122139 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 4.0000 031940		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2250 061539 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 15YR 4.2500 032039		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 091826		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Sevetti Fund, L.P.	Interest Rate Swap	IRS 2YR 3.7500 121826		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 3.1770 121527 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7450 032027 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 3.7500 121827		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 3.8541 032027 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 3.9020 031528 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0000 062027		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0420 061627 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 4.0670 061627 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 4.1430 032027 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 3YR 4.5000 032027		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 2.0000 061527S		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.1760 121929 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.4950 012330		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.5660 032029 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.6970 032029 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7360 121929 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.7500 062029		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8180 032030 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8620 062029 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.8730 062029 NM		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 3.9870 052429		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0000 031930		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 4.0800 102329		
Sevetti Fund, L.P.	Interest Rate Swap	IRS 5YR 4.3800 062029 NM		
Sevetti Fund, L.P.	Interest Rate Swap Total		1,489,372	4,891,460
Sevetti Fund, L.P.	Repo - MBS	REP BCC2J5889 6.13830 4/22/2024 BANA 13.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC2M3LL6 7.08830 4/22/2024 BANA 27.50000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC2M3LP7 7.83830 4/22/2024 BANA 50.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2DF7 6.83830 4/22/2024 BANA 15.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2DG5 7.38830 4/22/2024 BANA 40.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2DH3 7.43830 4/22/2024 BANA 50.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2DJ9 7.38830 4/22/2024 BANA 50.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F08 6.13830 4/22/2024 BANA 13.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F16 6.33830 4/22/2024 BANA 15.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F24 6.38830 4/22/2024 BANA 17.50000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F32 6.43830 4/22/2024 BANA 20.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F40 6.53830 4/22/2024 BANA 21.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F57 6.88830 4/22/2024 BANA 22.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3Z2F73 6.83830 4/22/2024 BANA 15.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3FHZQ5 5.80000 1/21/2025 BANA 11.50000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3FHZR3 6.05000 1/21/2025 BANA 15.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3FHZS1 6.10000 1/21/2025 BANA 17.50000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3FHZT9 6.15000 1/21/2025 BANA 20.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3FHZV4 6.60000 1/21/2025 BANA 25.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3FHZW2 6.65000 1/21/2025 BANA 30.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3JPGN1 5.95000 12/22/2025 NWTR 0.00000		
Sevetti Fund, L.P.	Repo - MBS	REP BCC3JPGP6 6.05000 12/22/2025 NWTR 0.00000		
Sevetti Fund, L.P.	Repo - MBS Total		(77,590)	15,222
Sevetti Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6A 7.32918 6/11/2024 JPMS 13.54000		
Sevetti Fund, L.P.	Repo - Paired Trade NonMTM	REP TPT23OM6B 7.32918 7/1/2024 GSCO 15.10000		
Sevetti Fund, L.P.	Repo - Paired Trade NonMTM Total		-	680
Sevetti Fund, L.P.	Reverse Repo - MBS	NOVA DEBT JPM A2 Tranche		
Sevetti Fund, L.P.	Reverse Repo - MBS Total		8,053	1,796
Sevetti Fund, L.P.	Swaption - Call	RTR 2.5450 100324 10JPMCB		
Sevetti Fund, L.P.	Swaption - Call	RTR 2.6825 052025 10JPMCB		
Sevetti Fund, L.P.	Swaption - Call	RTR 2.7700 112124 10BANA		
Sevetti Fund, L.P.	Swaption - Call	RTR 2.8300 102124 5JPMCB		
Sevetti Fund, L.P.	Swaption - Call Total		1,247	11,108
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		

Fund	Security Type	Security	Investor Market Value	Investor P&L
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
Sevetti Fund, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
Sevetti Fund, L.P.	Swaption - Put Total		282,331	370,016
Sevetti Fund, L.P. Total			2,494,132	6,219,127
SFR CM, L.P.	Call Option	CP 1Y 3.7200 090930 BANA		
SFR CM, L.P.	Call Option	CP 2Y 1.0000 050125 SOFR MS		
SFR CM, L.P.	Call Option	CP 2Y 1.0000 050127 BANA		
SFR CM, L.P.	Call Option	CP 3M 1.0000 080125 BANA		
SFR CM, L.P.	Call Option	CP 3Y 1.0000 050126 MS		
SFR CM, L.P.	Call Option	CP 4Y 1.5000 090929 BANA		
SFR CM, L.P.	Call Option	CP 4Y 1.5000 110229 BANA		
SFR CM, L.P.	Call Option Total		6,779	2,106
SFR CM, L.P.	Swaption - Put	RTP 3.7200 033127 2.8BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 063027 2.5BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 063027 5BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 093026 3.2BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 093027 2.2BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 093027 5BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 123125 4BANA		
SFR CM, L.P.	Swaption - Put	RTP 3.7200 123126 3BANA		
SFR CM, L.P.	Swaption - Put	RTP 4.4020 123125 5BBPLC		
SFR CM, L.P.	Swaption - Put	RTP 4.4050 123125 5BBPLC		
SFR CM, L.P.	Swaption - Put	RTP 4.4260 063026 5BBPLC		
SFR CM, L.P.	Swaption - Put	RTP 4.4300 063026 5MSCS		
SFR CM, L.P.	Swaption - Put	RTP 4.4550 123125 5BBPLC		
SFR CM, L.P.	Swaption - Put	RTP 4.4600 093025 5BANA		
SFR CM, L.P.	Swaption - Put	RTP 4.4700 093026 5BANA		
SFR CM, L.P.	Swaption - Put	RTP 4.4750 093026 5BANA		
SFR CM, L.P.	Swaption - Put	RTP 4.4750 123125 5BANA		
SFR CM, L.P.	Swaption - Put	RTP 4.5700 063027 5BANA		
SFR CM, L.P.	Swaption - Put Total		3,518	955
SFR CM, L.P. Total			10,297	3,061
SFR Delos Partners, L.P.	Call Option	CP 3M 2.0000 022424 MS		
SFR Delos Partners, L.P.	Call Option	CP 3Y5M 2.2500 052428 MS		
SFR Delos Partners, L.P.	Call Option	CP 3YR 2.2500 011127 MS		
SFR Delos Partners, L.P.	Call Option	CP 4Y3M 2.2500 052428 MS		
SFR Delos Partners, L.P.	Call Option Total		277,371	423,338
SFR Delos Partners, L.P. Total			277,371	423,338
Styx International, Ltd.	Forward Currency Contract	HD Holdings II Limited - GBPUSD 20240613 HDII PB		
Styx International, Ltd.	Forward Currency Contract	HD Holdings II Limited - GBPUSD 20241118 HDII PB		
Styx International, Ltd.	Forward Currency Contract	HD Holdings II Limited - GBPUSD 20250130 HDII PB		
Styx International, Ltd.	Forward Currency Contract Total		10,250	64,824
Styx International, Ltd. Total			10,250	64,824