QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2018

LIFE AND ACCIDENT AND HEALTH

2018

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 (Current) 1216 (Prior) NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile United States of America

Incorporated/Organized 03/04/1918 Commenced Business 05/17/1918

Statutory Home Office 730 Third Avenue (Street and Number), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Main Administrative Office 730 Third Avenue (Street and Number)
New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Mail Address 730 Third Avenue (Street and Number or P.O. Box), New York , NY, US 10017 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 730 Third Avenue (Street and Number)
New York , NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa.org

Statutory Statement Contact Stacy Koon Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
seisenhauer@tiaa.org (E-mail Address), 704-988-4914 (FAX Number)

OFFICERS

President & Chief Executive Officer	Roger Walton Ferguson, Jr.	SEVP & Chief Financial Officer	Virginia Mary Wilson
SMD & Corporate Secretary	Mona (NMN) Bhalla	SVP & Chief Actuary	Sue Ann Collins

OTHER

Vijay Chandur Advani, SEVP, Chief Executive Officer, Nuveen	Kathie Jane Andrade, SEVP, Chief Executive Officer, Retail Financial Services	John Lewis Douglas #, SEVP, Chief Oversight and Advocacy Officer
Rahul Narandas Merchant, SEVP, Chief Technology and Operations Officer	Ronald Richard Pressman, SEVP, Chief Executive Officer, Institutional Financial Services	Glenn Robert Richter, SEVP, Chief Administrative Officer
Oluseun S Salami #, SVP & Corporate Controller	Virginia Mary Wilson, SEVP, Chief Financial Officer	Sean Nigel Woodroffe #, SEVP, Chief Human Resources Officer

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Priscilla Sims Brown #	James Robert Chambers
Roger Walton Ferguson, Jr.	Tamara Simpkins Franklin #	Lisa Wolfson Hess
Edward Mark Hundert	Lawrence Howard Linden	Maureen Patricia O'Hara
Donald Kent Peterson	Sidney Allen Ribeau	Dorothy Kathryn Robinson
Kim Michele Sharan	David Lloyd Shedlarz	Ronald Lurie Thompson
Marta (NMN) Tienda		

State of New York
County of New York SS:

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

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Mona (NMN) Bhalla
SMD & Corporate Secretary

Virginia Mary Wilson
SEVP & Chief Financial Officer

Subscribed and sworn to before me this 27th day of July, 2018

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

Deborah D Ward

DEBORAH D WARD
NOTARY PUBLIC, STATE OF NEW YORK
Registration No. 01WA6171463
Qualified in Richmond County
Commission Expires July 23, 2019

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	185,822,047,627		185,822,047,627	184,895,395,903
2.	Stocks:				
	2.1 Preferred stocks	427,491,902		427,491,902	337,551,847
	2.2 Common stocks	5,732,606,011	6,636,964	5,725,969,047	5,680,367,565
3.	Mortgage loans on real estate:				
	3.1 First liens	26,679,268,845		26,679,268,845	24,034,031,710
	3.2 Other than first liens	2,541,824,116		2,541,824,116	2,562,588,312
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	173,012,052		173,012,052	177,337,259
	4.2 Properties held for the production of income (less $ 4,999,000 encumbrances)	1,941,986,220		1,941,986,220	1,900,988,784
	4.3 Properties held for sale (less $ encumbrances)	12,323,484		12,323,484	
5.	Cash ($ 102,821,157), cash equivalents ($ 12,499,479) and short-term investments ($)	115,320,636		115,320,636	640,238,743
6.	Contract loans (including $ premium notes)	1,724,174,761	20,366	1,724,154,395	1,680,316,399
7.	Derivatives	396,474,428		396,474,428	243,999,341
8.	Other invested assets	29,414,901,479	121,278,429	29,293,623,050	29,784,383,150
9.	Receivables for securities	129,254,634		129,254,634	95,046,308
10.	Securities lending reinvested collateral assets	588,309,230		588,309,230	705,705,952
11.	Aggregate write-ins for invested assets	45,188,792		45,188,792	285,573,884
12.	Subtotals, cash and invested assets (Lines 1 to 11)	255,744,184,217	127,935,759	255,616,248,458	253,023,525,157
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,821,071,588		1,821,071,588	1,794,447,676
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,192,662		2,192,662	2,811,271
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	49,237,888	106,971	49,130,917	52,300,935
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	933,626		933,626	2,487,514
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	1,797,472	1,797,472		
18.2	Net deferred tax asset	5,633,680,000	3,727,063,000	1,906,617,000	1,963,635,000
19.	Guaranty funds receivable or on deposit	16,795,206		16,795,206	16,782,212
20.	Electronic data processing equipment and software	459,797,610	427,020,428	32,777,182	32,904,765
21.	Furniture and equipment, including health care delivery assets ($)	56,369,556	56,369,556		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	135,633,060	16,740,163	118,892,897	191,935,566
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,131,182,733	201,583,042	929,599,691	470,547,300
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	265,052,875,618	4,558,616,391	260,494,259,227	257,551,377,396
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	38,406,398,892		38,406,398,892	37,595,617,800
28.	Total (Lines 26 and 27)	303,459,274,510	4,558,616,391	298,900,658,119	295,146,995,196
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	43,040,633		43,040,633	284,996,570
1102.	Investments in process	1,625,000		1,625,000	67,691
1103.	Receivable for securities lending	523,159		523,159	509,623
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	45,188,792		45,188,792	285,573,884
2501.	Sundry receivables	975,191,635	45,591,944	929,599,691	470,547,300
2502.	Prepaid expenses	146,882,953	146,882,953		
2503.	Intangible asset - AML - SERP	9,108,145	9,108,145		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,131,182,733	201,583,042	929,599,691	470,547,300

The failure of items to add to the totals shown throughout the statement is due to the rounding of figures to the nearest dollar.

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 208,574,908,026 less $ included in Line 6.3 (including $ Modco Reserve)	208,574,908,026	205,948,175,232
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	14,431	14,431
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,096,821,130	1,061,965,064
4.	Contract claims:		
	4.1 Life	718,836,451	653,808,065
	4.2 Accident and health		
5.	Policyholders' dividends $ 3,461,047 and coupons $ due and unpaid	3,461,047	2,609,738
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	1,207,685,542	1,881,689,460
	6.2 Dividends not yet apportioned (including $ Modco)	772,752,152	
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	1,047,719	352,376
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,966,242 ceded	3,966,242	4,115,304
	9.4 Interest Maintenance Reserve	2,110,800,581	2,135,605,209
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	730,297,220	999,267,752
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	13,894,166	582,453
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,879,098	23,431,201
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	13,968,007	16,508,007
15.2	Net deferred tax liability		
16.	Unearned investment income	929,804	722,567
17.	Amounts withheld or retained by company as agent or trustee	239,372,468	217,175,656
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	32,062,555	67,338,117
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	186,954,441	191,456,637
22.	Borrowed money $ 325,000,000 and interest thereon $	325,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	4,975,356,970	5,388,226,461
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	302,126,452	634,165,907
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	310,714,552	470,362,874
	24.09 Payable for securities	248,357,220	141,015,289
	24.10 Payable for securities lending	588,309,230	705,705,952
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	906,806,466	701,333,912
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	223,379,321,970	221,245,627,664
27.	From Separate Accounts Statement	38,369,613,623	37,565,298,094
28.	Total liabilities (Lines 26 and 27)	261,748,935,593	258,810,925,758
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	5,040,903,956	5,040,741,540
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	32,107,768,570	31,292,277,898
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 36,785,269 in Separate Accounts Statement)	37,149,222,526	36,333,569,438
38.	Totals of Lines 29, 30 and 37	37,151,722,526	36,336,069,438
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	298,900,658,119	295,146,995,196
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	512,663,487	463,870,838
2502.	Derivative collateral - payable	243,172,481	94,545,588
2503.	Deferred gain on asset transfer with affiliate	199,001,785	191,802,177
2598.	Summary of remaining write-ins for Line 25 from overflow page	(48,031,287)	(48,884,691)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	906,806,466	701,333,912
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Conting. res. for invest. losses, annuity and insurance mort. and other risks **	32,107,768,570	31,292,277,898
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	32,107,768,570	31,292,277,898

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $102,236,362 and for the Access account is $15,485,656.

Note for line 6.1: Because TIAA operates without profit to the corporation or its stockholders, excess earnings which exceeded the amount contained on line 6.1 of prior year's statements were credited to policyholders as Additional Amounts during the year. Additional Amounts are referred to as policyholder's dividends throughout this statement.

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	7,506,014,576	8,217,468,183	15,386,524,717
2.	Considerations for supplementary contracts with life contingencies	38,133,986	37,332,697	68,806,217
3.	Net investment income	6,227,974,946	5,680,131,381	11,681,209,297
4.	Amortization of Interest Maintenance Reserve (IMR)	124,473,287	85,627,171	193,975,230
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	6,465,564	4,325,156	10,073,850
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	113,759,613	117,645,808	233,670,064
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,326,973,699	1,389,837,414	2,818,613,726
9.	Totals (Lines 1 to 8.3)	15,343,795,671	15,532,367,810	30,392,873,101
10.	Death benefits	32,124,318	32,785,173	66,482,495
11.	Matured endowments (excluding guaranteed annual pure endowments)	20,866	73,950	89,066
12.	Annuity benefits	3,590,170,587	3,459,923,413	7,201,461,748
13.	Disability benefits and benefits under accident and health contracts	4,396,233	3,981,556	8,154,437
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	4,986,937,031	4,064,307,651	8,676,271,454
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	14,595,130	16,073,473	28,885,817
18.	Payments on supplementary contracts with life contingencies	44,369,722	47,153,976	94,200,173
19.	Increase in aggregate reserves for life and accident and health contracts	2,626,732,794	3,564,391,242	6,114,530,850
20.	Totals (Lines 10 to 19)	11,299,346,681	11,188,690,434	22,190,076,040
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	792,804,316	785,308,591	1,598,008,435
24.	Insurance taxes, licenses and fees, excluding federal income taxes	38,984,164	35,940,742	51,252,630
25.	Increase in loading on deferred and uncollected premiums	(1,140,928)	(901,151)	(1,147,507)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	72,851,548	890,440,511	1,122,579,807
27.	Aggregate write-ins for deductions	169,789,441	515,860,233	605,956,987
28.	Totals (Lines 20 to 27)	12,372,635,222	13,415,339,360	25,566,726,392
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,971,160,449	2,117,028,450	4,826,146,709
30.	Dividends to policyholders	1,741,068,242	1,546,651,259	3,211,866,846
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,230,092,207	570,377,191	1,614,279,863
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	136,024	2,103,024	(3,690,209)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,229,956,183	568,274,167	1,617,970,072
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (excluding taxes of $ transferred to the IMR)	(261,251,697)	(365,771,251)	(597,528,147)
35.	Net income (Line 33 plus Line 34)	968,704,486	202,502,916	1,020,441,925
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	36,336,069,438	35,583,089,407	35,583,089,407
37.	Net income (Line 35)	968,704,486	202,502,916	1,020,441,925
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	(577,396,297)	644,511,819	1,173,656,405
39.	Change in net unrealized foreign exchange capital gain (loss)	13,673,808	(158,557,960)	(103,807,733)
40.	Change in net deferred income tax	(50,488,000)	(168,070,000)	(4,554,225,000)
41.	Change in nonadmitted assets	48,980,588	247,734,984	3,402,967,127
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	412,869,491	(512,718,168)	(1,221,520,675)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	162,416	1,040,571,935	1,040,741,540
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(853,404)	(978,610)	(5,273,558)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	815,653,088	1,294,996,916	752,980,031
55.	Capital and surplus, as of statement date (Lines 36 + 54)	37,151,722,526	36,878,086,323	36,336,069,438
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	757,672,285	731,761,158	1,503,266,505
08.302.	Consideration on annuity product rollovers	451,480,092	558,902,073	1,104,452,448
08.303.	Miscellaneous income	77,216,236	54,774,544	127,536,505
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	40,605,086	44,399,639	83,358,268
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,326,973,699	1,389,837,414	2,818,613,726
2701.	Miscellaneous deductions	169,782,209	142,957,479	233,050,724
2702.	Miscellaneous fines and penalties	7,232	8,754	12,263
2703.	Surplus note tender premium		372,894,000	372,894,000
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	169,789,441	515,860,233	605,956,987
5301.	Post retirement benefit obligation liability	(853,404)	(978,610)	(5,273,558)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(853,404)	(978,610)	(5,273,558)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	8,041,707,430	8,863,058,443	16,649,534,191
2.	Net investment income	5,928,925,090	5,502,630,285	11,301,381,458
3.	Miscellaneous income	192,279,809	165,554,794	360,913,173
4.	Total (Lines 1 to 3)	14,162,912,329	14,531,243,522	28,311,828,822
5.	Benefit and loss related payments	8,670,307,862	7,601,231,695	16,128,122,310
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	57,312,049	885,083,918	1,126,845,024
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,210,634,488	1,547,205,594	1,728,880,301
8.	Dividends paid to policyholders	883,796,414	888,632,651	1,755,915,350
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(6,337,434)	(17,246,572)	(16,010,653)
10.	Total (Lines 5 through 9)	10,815,713,379	10,904,907,286	20,723,752,332
11.	Net cash from operations (Line 4 minus Line 10)	3,347,198,950	3,626,336,236	7,588,076,490
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	9,169,072,967	14,834,464,382	27,266,669,196
	12.2 Stocks	904,126,994	558,069,688	1,298,393,433
	12.3 Mortgage loans	1,265,625,515	332,793,703	1,287,306,528
	12.4 Real estate		3,614,812	176,556,319
	12.5 Other invested assets	1,347,918,060	838,863,528	2,213,166,770
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	12,768,298	16,002,911	51,407,753
	12.7 Miscellaneous proceeds	544,564,357	543,925,928	130,631
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,244,076,192	17,127,734,952	32,293,630,630
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,712,085,000	13,086,712,219	25,621,549,286
	13.2 Stocks	884,717,730	2,907,524,404	3,488,542,514
	13.3 Mortgage loans	3,899,344,503	3,161,139,201	6,669,338,974
	13.4 Real estate	76,278,058	4,964,623	14,979,246
	13.5 Other invested assets	2,008,159,491	1,991,198,934	3,922,797,993
	13.6 Miscellaneous applications	47,273,632	463,674,284	983,165,976
	13.7 Total investments acquired (Lines 13.1 to 13.6)	16,627,858,414	21,615,213,665	40,700,373,989
14.	Net increase (or decrease) in contract loans and premium notes	43,845,221	37,356,940	93,057,050
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,427,627,443)	(4,524,835,653)	(8,499,800,410)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	162,416	1,040,571,935	667,847,540
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	325,000,000		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	21,748,887	29,463,815	23,954,420
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(791,400,917)	(213,074,828)	254,898,864
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(444,489,614)	856,960,922	946,700,824
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(524,918,107)	(41,538,495)	34,976,905
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	640,238,743	605,261,838	605,261,838
	19.2 End of period (Line 18 plus Line 19.1)	115,320,636	563,723,343	640,238,743

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

20.0001. Bonds, stocks, mortgages, real estate, OIA acquired and disposed through corporate actions	2,279,750,507	2,276,822,991	5,003,107,380
20.0002. Capitalized interest on mortgages	2,139,067	1,874,280	4,167,666
20.0003. Capitalized interest on bonds	200,680,869	165,016,598	346,800,508

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	118,562,576	129,632,449	258,203,079
3.	Ordinary individual annuities	3,120,404,459	4,153,451,461	7,631,106,169
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	4,267,127,388	3,934,491,990	7,497,429,637
7.	A & H - group	137,532	142,018	275,187
8.	A & H - credit (group and individual)			
9.	A & H - other	6,381,844	6,520,369	12,753,894
10.	Aggregate of all other lines of business			
11.	Subtotal	7,512,613,799	8,224,238,287	15,399,767,966
12.	Deposit-type contracts	148,207,499	145,223,237	291,678,428
13.	Total	7,660,821,298	8,369,461,524	15,691,446,394
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

The financial statements of Teachers Insurance and Annuity Association of America ("TIAA" or the "Company") are presented on the basis of statutory accounting principles prescribed or permitted by the New York State Department of Financial Services ("NYDFS" or the "Department"). The Department requires insurance companies domiciled in the State of New York to prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP"), subject to any deviation prescribed or permitted by the Department ("New York SAP").

A reconciliation of the Company's net income and capital and contingency reserves between NAIC SAP and practices prescribed or permitted by the State of New York is shown below:

	SSAP#	F/S Page	F/S Line	06/30/2018	12/31/2017
Net Income, New York SAP				$ 968,704,486	$ 1,020,441,925
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	(5,389)	(619,664)
Net Income, NAIC SAP				$ 968,709,875	$ 1,021,061,589
Capital and Contingency Reserves, New York SAP				$ 37,151,722,526	$ 36,336,069,438
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	61R	2	15.2	(106,971)	(104,826)
Additional Reserves for Term Conversions	51R	3	1	(21,602,589)	(21,597,200)
Capital and Contingency Reserves, NAIC SAP				$ 37,173,432,086	$ 36,357,771,464

The Company's risk based capital as of June 30, 2018 and December 31, 2017 would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

B. Use of Estimates in Preparation of the Financial Statements

No material change

C. Accounting Policy

(1) - (5) No material change

(6) Included within bonds are loan-backed and structured securities. Estimated future cash flows and expected prepayment speeds are used to determine the amortization of loan-backed and structured securities under the prospective method. Expected future cash flows and prepayment speeds are evaluated quarterly. Certain loan-backed and structured securities are reported at the lower of amortized cost or fair value as a result of the NAIC modeling process.

For loan-backed and structured securities which the Company has the intent and ability to hold for a period of time sufficient to recover the amortized cost basis, when an other-than-temporary impairment ("OTTI") has occurred because the Company does not expect to recover the entire amortized cost basis of the security, the amount of the OTTI recognized as a realized loss is the difference between the security's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

For loan-backed and structured securities, when an OTTI has occurred because the Company intends to sell the security or the Company does not have the intent and ability to retain the security for a period of time sufficient to recover the amortized cost basis, the amount of the OTTI realized is the difference between the security's amortized cost basis and fair value at the balance sheet date.

In periods subsequent to the recognition of an OTTI loss for a loan-backed or structured security, the Company accounts for the other-than-temporarily impaired security as if the security had been purchased on the measurement date of the impairment. The difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income in future periods based on prospective changes in cash flow estimates.

(7) - (13) No material change

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No material change

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

(1) The near-term prepayment assumptions for loan-backed and structured securities are based on historical averages drawing from performance experience for a particular transaction and may vary by security type. The long-term assumptions are adjusted based on expected performance.

(2) The following table represents OTTI on securities with the intent to sell for each quarter of 2018:

	1	2		3
		OTTI Recognized in Loss		
	Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 69,216,928	$ 481,870	$ 90,278	$ 68,644,780
Total 1st Quarter	$ 69,216,928	$ 481,870	$ 90,278	$ 68,644,780
OTTI recognized 2nd Quarter				
a. Intent to sell	$ 177,133,525	$ 4,827,649	$ 1,609,276	$ 170,696,600
Total 2nd Quarter	$ 177,133,525	$ 4,827,649	$ 1,609,276	$ 170,696,600
OTTI recognized 3rd Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 3rd Quarter	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 4th Quarter	$ —	$ —	$ —	$ —
Annual Aggregate Total		$ 5,309,519	$ 1,699,554	

The Company did not recognize any OTTI on securities it lacked the ability to retain for a period of time sufficient to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The following table represents loan-backed and structured securities with an other-than-temporary impairment recognized in the current reporting period by the Company where the present value of cash flows expected to be collected is less than the amortized cost basis as of June 30, 2018:

CUSIP	Book/Adj. Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value as of Impairment Date	Date of Financial Statement Where Reported
36185NJ50	$ 131,453	$ —	$ (131,453)	$ —	$ 14,820	03/31/2018
36185NJ43	707,514	450,188	(257,326)	450,188	464,242	03/31/2018
125925ER4	735	—	(735)	—	—	03/31/2018
94980KAP7	287,471	—	(287,471)	—	154,973	06/30/2018
17311QAE0	2,767,422	2,394,722	(372,700)	2,394,722	2,387,082	06/30/2018
17311QBN9	12,480,503	9,498,687	(2,981,816)	9,498,687	9,548,315	06/30/2018
Total			**$ (4,031,501)**			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 432,637,490
2.	12 Months or Longer	$ 399,031,891

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

1.	Less than 12 Months	$ 16,767,079,343
2.	12 Months or Longer	$ 6,540,018,845

(5) The Company's management periodically reviews the investment portfolios and identifies investments which may have deteriorated in credit quality and are candidates for impairment. The Company develops cash flows as part of its impairment review process. Where the cash flows support the recovery of the principal balance, the Company concludes that the impairment is not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No material change

(2) No material change

(3) a. No material change

b. The fair value of the collateral received for the securities lending program was $588,309,230. This collateral is cash and was not sold or re-pledged as of June 30, 2018.

c. No material change

(4) No material change

(5) No material change

(6) Not applicable

(7) No material change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company has a repurchase program to sell and repurchase securities for the purpose of providing additional liquidity. For repurchase agreements, the Company's policy requires a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral.

The Company has procedures in place to monitor the value of the collateral held and the fair value of the securities transferred under the agreements. If at any time the value of the collateral received from the counterparty falls below 95% of the fair value of securities transferred, the Company is entitled to receive additional collateral from its counterparty. The Company monitors the estimated fair value of the securities sold under the agreements on a daily basis with additional collateral sent/obtained as necessary. If the counterparty were to default on its obligation to return the securities sold under the agreement on the repurchase date, the Company has the right to retain the collateral.

The Company had no outstanding repurchase agreements as of June 30, 2018.

NOTES TO FINANCIAL STATEMENTS

(2) Type of Repo Trades Used

		1 FIRST QUARTER	2 SECOND QUARTER	3 THIRD QUARTER	4 FOURTH QUARTER
a.	Bilateral (YES/NO)	YES	YES	N/A	N/A
b.	Tri-Party (YES/NO)	NO	NO	N/A	N/A

(3) Original (Flow) & Residual Maturity

		First Quarter			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	Open - No Maturity	$ —	$ —	$ —	$ —
b.	Overnight	$ —	$ 200,001,123	$ 7,677,787	$ —
c.	2 Days to 1 Week	$ —	$ —	$ —	$ —
d.	>1 Week to 1 Month	$ —	$ —	$ —	$ —
e.	>1 Month to 3 Months	$ —	$ —	$ —	$ —
f.	>3 Months to 1 Year	$ —	$ —	$ —	$ —
g.	>1 Year	$ —	$ —	$ —	$ —

		Second Quarter			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	Open - No Maturity	$ —	$ —	$ —	$ —
b.	Overnight	$ —	$ 300,000,000	$ 3,901,099	$ —
c.	2 Days to 1 Week	$ —	$ —	$ —	$ —
d.	>1 Week to 1 Month	$ —	$ —	$ —	$ —
e.	>1 Month to 3 Months	$ —	$ —	$ —	$ —
f.	>3 Months to 1 Year	$ —	$ —	$ —	$ —
g.	>1 Year	$ —	$ —	$ —	$ —

		Third Quarter			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	Open - No Maturity	$ —	$ —	$ —	$ —
b.	Overnight	$ —	$ —	$ —	$ —
c.	2 Days to 1 Week	$ —	$ —	$ —	$ —
d.	>1 Week to 1 Month	$ —	$ —	$ —	$ —
e.	>1 Month to 3 Months	$ —	$ —	$ —	$ —
f.	>3 Months to 1 Year	$ —	$ —	$ —	$ —
g.	>1 Year	$ —	$ —	$ —	$ —

		Fourth Quarter			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	Open - No Maturity	$ —	$ —	$ —	$ —
b.	Overnight	$ —	$ —	$ —	$ —
c.	2 Days to 1 Week	$ —	$ —	$ —	$ —
d.	>1 Week to 1 Month	$ —	$ —	$ —	$ —
e.	>1 Month to 3 Months	$ —	$ —	$ —	$ —
f.	>3 Months to 1 Year	$ —	$ —	$ —	$ —
g.	>1 Year	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(4) Counterparty, Jurisdiction and Fair Value (FV)

1	2	FIRST QUARTER			
		3	4	5	6
	Jurisdiction	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Default (Fair Value of Securities Sold/Outstanding for Which the Repo Agreement Defaulted)	XXX	$ —	$ —	$ —	$ —
b. Counterparty					
TD Securities (USA) LLC	US	$ —	$ 195,075,046	$ 7,608,715	$ —

1	2	SECOND QUARTER			
		7	8	9	10
	Jurisdiction	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Default (Fair Value of Securities Sold/Outstanding for Which the Repo Agreement Defaulted)	XXX	$ —	$ —	$ —	$ —
b. Counterparty					
TD Securities (USA) LLC	US	$ —	$ 295,362,107	$ 3,839,273	$ —

1	2	THIRD QUARTER			
		11	12	13	14
	Jurisdiction	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Default (Fair Value of Securities Sold/Outstanding for Which the Repo Agreement Defaulted)	XXX	$ —	$ —	$ —	$ —
b. Counterparty					

1	2	FOURTH QUARTER			
		15	16	17	18
	Jurisdiction	MINIMUM	MAXIMUM	AVERAGE DAILY BALANCE	ENDING BALANCE
a. Default (Fair Value of Securities Sold/Outstanding for Which the Repo Agreement Defaulted)	XXX	$ —	$ —	$ —	$ —
b. Counterparty					

NOTES TO FINANCIAL STATEMENTS

(5) Securities "Sold" Under Repo - Secured Borrowing

		FIRST QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	BACV	XXX	XXX	XXX	$ —
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ —
c.	Fair Value	$ —	$ 195,075,046	$ 7,608,715	$ —

		SECOND QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	BACV	XXX	XXX	XXX	$ —
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ —
c.	Fair Value	$ —	$ 295,362,107	$ 3,839,273	$ —

		THIRD QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	BACV	XXX	XXX	XXX	$ —
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ —
c.	Fair Value	$ —	$ —	$ —	$ —

		FOURTH QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	BACV	XXX	XXX	XXX	$ —
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	$ —
c.	Fair Value	$ —	$ —	$ —	$ —

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

Not applicable

(7) Collateral Received - Secured Borrowing

		FIRST QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	Cash	$ —	$ 200,001,123	$ 7,677,787	$ —
b.	Securities (FV)	$ —	$ —	$ —	$ —

		SECOND QUARTER			
		5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a.	Cash	$ —	$ 300,000,000	$ 3,901,099	$ —
b.	Securities (FV)	$ —	$ —	$ —	$ —

		THIRD QUARTER			
		9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE
a.	Cash	$ —	$ —	$ —	$ —
b.	Securities (FV)	$ —	$ —	$ —	$ —

		FOURTH QUARTER			
		13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a.	Cash	$ —	$ —	$ —	$ —
b.	Securities (FV)	$ —	$ —	$ —	$ —

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

Not applicable

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

Not applicable

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

		FIRST QUARTER			
		1 MINIMUM	2 MAXIMUM	3 AVERAGE DAILY BALANCE	4 ENDING BALANCE
a.	Cash (Collateral - All)	$ —	$ 200,025,623	$ 7,678,438	$ —
b.	Securities Collateral (FV)	$ —	$ —	$ —	$ —

		SECOND QUARTER			
		5 MINIMUM	6 MAXIMUM	7 AVERAGE DAILY BALANCE	8 ENDING BALANCE
a.	Cash (Collateral - All)	$ —	$ 300,015,000	$ 3,901,295	$ —
b.	Securities Collateral (FV)	$ —	$ —	$ —	$ —

		THIRD QUARTER			
		9 MINIMUM	10 MAXIMUM	11 AVERAGE DAILY BALANCE	12 ENDING BALANCE
a.	Cash (Collateral - All)	$ —	$ —	$ —	$ —
b.	Securities Collateral (FV)	$ —	$ —	$ —	$ —

		FOURTH QUARTER			
		13 MINIMUM	14 MAXIMUM	15 AVERAGE DAILY BALANCE	16 ENDING BALANCE
a.	Cash (Collateral - All)	$ —	$ —	$ —	$ —
b.	Securities Collateral (FV)	$ —	$ —	$ —	$ —

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

K. Low Income Housing Tax Credits (“LIHTC”)

Not applicable

L. Restricted Assets

No material change

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. Structured Notes

No material change

P. 5* Securities

No material change

Q. Short Sales

Not applicable

R. Prepayment Penalty and Acceleration Fees

No material change

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

7. Investment Income

No material change

8. Derivative Instruments

A-G. No material change

H. Not applicable

9. Federal Income Tax

No material change

10. Information Concerning Parent, Subsidiaries and Affiliates

No material change

11. Debt

A. Not applicable

B. FHLBNY (Federal Home Loan Bank of New York) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York (FHLBNY). Through its membership, the Company has the ability to conduct business activity (Advances) with the FHLBNY. It is part of the Company's strategy to utilize these funds to provide additional liquidity to supplement existing sources and can also be a source of contingent liquidity to meet other requirements. The Company is required to pledge collateral to the FHLBNY in the form of eligible securities for all advances received. The Company considers the amount of collateral pledged to the FHLBNY as the amount encumbered by advances from the FHLBNY at a point in time. The Company has determined the estimated maximum borrowing capacity as $14,945,032,906. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of 6/30/2018			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 82,262,400	$ 82,262,400	$ —
c) Activity Stock	$ 14,625,000	$ 14,625,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 96,887,400	$ 96,887,400	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 14,945,032,906	$ 14,945,032,906	$ —
2. Prior Year-end as of 12/31/2017			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 81,067,300	$ 81,067,300	$ —
c) Activity Stock	$ —	$ —	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 81,067,300	$ 81,067,300	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 14,757,349,760	$ 14,757,349,760	$ —

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months or Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 82,262,400	$ 82,262,400	$ —	$ —	$ —	$ —

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 347,507,636	$ 342,344,315	$ 325,000,000
2. Current Year General Account Total Collateral Pledged	$ 347,507,636	$ 342,344,315	$ 325,000,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ —	$ —	$ —

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,389,778,994	$ 1,359,150,193	$ 1,300,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,389,778,994	$ 1,359,150,193	$ 1,300,000,000
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 670,350,000	$ 620,199,427	$ 615,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total (2+3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
a) Debt	$ 325,000,000	$ 325,000,000	$ —	$ —
b) Funding Agreements	—	—	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 325,000,000	$ 325,000,000	$ —	$ —
2. Prior Year-end				
a) Debt	$ —	$ —	$ —	$ —
b) Funding Agreements	—	—	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ —	$ —	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year			
a) Debt	$ 1,300,000,000	$ 1,300,000,000	$ —
b) Funding Agreements	—	—	—
c) Other	—	—	—
d) Aggregate Total (a+b+c)	$ 1,300,000,000	$ 1,300,000,000	$ —

c. FHLB - Prepayment Obligations

1. Debt	No
2. Funding Agreements	N/A
3. Other	N/A

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(1) - (3) No material change

(4) Components of net periodic benefit cost for year to date:

	Pension Benefits		Postretirement Benefits	
	June 30, 2018	December 31, 2017	June 30, 2018	December 31, 2017
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	595,852	1,348,412	1,454,630	3,089,351
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	7,484	14,967	—	—
e. Amount of recognized gains and losses	150,278	219,549	1,282,400	2,314,388
f. Amount of prior service cost recognized	—	—	(2,135,804)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 753,614	$ 1,582,928	$ 601,226	$ 1,132,131

(5) - (13) No material change

(14) - (21) Not applicable.

B-D. Not applicable as the Company does not have any plan assets.

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Postemployment Benefits and Compensated Absences

Not applicable

I. Impact of Medicare Modernization Act on Post-retirement Benefits

No material change

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

No material change

14. Liabilities, Contingencies and Assessments

No material change

15. Leases

No material change

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No material change

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No material change

(2) The fair value of securities on loan was $575,322,399. The fair value of cash collateral received as of June 30, 2018, was $588,309,230. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of $588,309,230 included in "Payable for securities lending".

(3)-(7) Not applicable.

C. Wash Sales

(1) In the course of the Company's asset management, securities may be sold and reacquired within 30 days of the date of sale. The securities involved in these transactions are generally invested to enhance the Company's yield on its investment portfolio and mitigate market risks or for short-term cash management purposes.

(2) There were no securities with an NAIC Designation of 3 or below, or that do not have an NAIC designation, excluding money market mutual funds, that were sold and reacquired within the thirty days of the sale.

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

Not applicable.

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

Not applicable.

20. Fair Value Measurements

A. Included in the Company's financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stocks when carried at the lower of cost or fair value.

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date.

Fair values of financial instruments are based on quoted market prices when available. When quoted market prices are not available, fair values are primarily provided by a third party pricing service for identical or comparable assets, or through the use of valuation methodologies using observable market inputs. These fair values are generally estimated using discounted cash flow analysis, incorporating current market inputs for similar financial instruments with comparable terms and credit quality. In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve management estimation and judgment for many factors including market bid/ask spreads, and such estimations may become significant with increasingly complex instruments or pricing models.

The Company's financial assets and liabilities measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, Fair Value Measurements. The fair value hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Level 1 and Level 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Inputs are unadjusted quoted prices in active markets for identical assets and liabilities that the Company has the ability to access at the measurement date.

Level 2 – Other than quoted prices within Level 1 inputs that are observable for the asset or liability, either directly or indirectly.

Level 2 inputs include:

- Quoted prices for similar assets or liabilities in active markets,
- Quoted prices for identical or similar assets or liabilities in markets that are not active,

- Inputs other than quoted prices that are observable for the asset or liability,
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

Level 3 – Inputs are unobservable inputs for the asset or liability supported by little or no market activity. Unobservable inputs reflect the Company's own assumptions about the assumptions that market participants would use in pricing the asset or liability. The Company's data used to develop unobservable inputs is adjusted if information is reasonably available without undue cost and effort that indicates that market participants would use different assumptions.

Considerable judgment is required to interpret market data in developing the estimates of fair value for financial instruments for which there are no available market value quotations. The estimates presented are not necessarily indicative of the amounts the Company could have realized in a market exchange. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

(1) Financial assets and liabilities measured and reported at fair value:

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at June 30, 2018:

	Level 1	Level 2	Level 3	Total
Assets at fair value:				
Bonds				
U.S. Government	$ —	$ 1,265,518,639	$ —	$ 1,265,518,639
Industrial and Miscellaneous	394,446,367	78,931,916	90,692,490	564,070,773
Total Bonds	$ 394,446,367	$ 1,344,450,555	$ 90,692,490	$ 1,829,589,412
Common Stocks				
Industrial and Miscellaneous	$ 757,858,210	$ —	$ 236,767,335	$ 994,625,545
Total Common Stocks	$ 757,858,210	$ —	$ 236,767,335	$ 994,625,545
Total Preferred Stocks	$ —	$ —	$ 44,069,368	$ 44,069,368
Derivatives:				
Interest rate contracts	$ —	$ 1,309,516	$ —	$ 1,309,516
Foreign exchange contracts	—	278,122,069	—	278,122,069
Total Derivatives	$ —	$ 279,431,585	$ —	$ 279,431,585
Separate Account Assets, Net	$ 13,281,177,937	$ 4,073,499,752	$ 19,979,479,652	$ 37,334,157,341
Total assets at fair value	$ 14,433,482,514	$ 5,697,381,892	$ 20,351,008,845	$ 40,481,873,251
Liabilities at fair value:				
Derivatives				
Foreign exchange contracts	$ —	$ 286,416,668	$ —	$ 286,416,668
Commodity forwards	—	—	—	—
Credit default swaps	—	9,210,741	—	9,210,741
Total liabilities at fair value	$ —	$ 295,627,409	$ —	$ 295,627,409

Transfers between Level 1 and Level 2

Periodically, the Company has transfers between Level 1 and Level 2 due to the availability of quoted prices for identical assets in active markets at the measurement date. The Company's policy is to recognize transfers between levels as of the actual date of the event or change in circumstances that caused the transfer.

As of June 30, 2018, the Company had no transfers between Level 1 and Level 2 of the fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

(2) Reconciliation of Level 3 assets and liabilities measured and reported at fair value:

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at June 30, 2018 (in millions):

	Balance at 1/1/2018	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending balance at 06/30/2018
Bonds	$ 64.7	$ 35.8 a	$ (10.9) b	(0.4)	$ 3.0	$ —	$ —	$ (1.1)	$ (0.4)	$ 90.7
Common Stock	203.5	3.4 c	—	1.4	10.5	584.3	—	(566.3)	—	236.8
Preferred Stock	—	44.1 d	—	—	—	—	—	—	—	44.1
Separate Account	20,037.7	—	—	(12.4)	257.5	233.9	—	(374.9)	(162.3)	19,979.5
Total	$ 20,305.9	$ 83.3	$ (10.9)	$ (11.4)	$ 271.0	$ 818.2	$ —	$ (942.3)	$ (162.7)	$ 20,351.1

(a) The Company transferred bonds into Level 3 that were measured and reported at fair value.
(b) The Company transferred bonds out of Level 3 that were not measured and reported at fair value.
(c) The Company transferred common stocks into Level 3 that were measured and reported at fair value.
(d) The Company transferred preferred stocks into Level 3 that were measured and reported at fair value.

(3) The Company's policy is to recognize transfers into and out of Level 3 at the actual date of the event or change in circumstances that caused the transfer.

(4) See 20.B.

(5) a. Derivative assets and liabilities fair value disclosures on a gross basis are included in 20.A.1 above.

b. Since there are no derivative assets or liabilities measured and reported at fair value classified in Level 3, the reconciliation disclosures required under 20.A.2 and 20.A.3 are not applicable. For disclosures required under 20.A.4 see 20.B.

B. The estimated fair values of the financial assets and liabilities presented within this note are determined by the Company using market information available as of June 30, 2018. The following is a summary of the valuation techniques and inputs used in the fair value measurements for all financial instruments, including those assets and liabilities carried at fair value in the Company's statement of financial position.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Common stock, preferred stock, and separate account assets in Level 1 primarily include mutual fund investments valued by the respective mutual fund companies, exchange listed equities, and public real estate investment trusts. Bonds included in level 1 represent SVO-identified exchange traded funds that qualify for bond treatment, which are valued using quoted market prices. Cash, cash equivalents and short term investments included in Level 1 include currency denominated in US Dollars.

Level 2 financial instruments

Bonds included in Level 2 are valued principally by third party pricing services using market observable inputs. Because most bonds do not trade daily, independent pricing services regularly derive fair values using recent trades of securities with similar features. When recent trades are not available, pricing models are used to estimate the fair values of securities by discounting future cash flows at estimated market interest rates. Typical inputs to models used by independent pricing services include but are not limited to benchmark yields, reported trades, broker-dealer quotes, issuer spreads, benchmark securities, bids, offers, reference data, and industry and economic events. Additionally, for loan-backed and structured securities, valuation is based primarily on market inputs including benchmark yields, expected prepayment speeds, loss severity, delinquency rates, weighted average coupon, weighted average maturity and issuance specific information. Issuance specific information includes collateral type, payment terms of underlying assets, payment priority within the tranche, structure of the security, deal performance and vintage of loans.

Preferred stocks included in Level 2 include those which are traded in an inactive market for which prices for identical securities are not available. Valuations are based principally on observable inputs including quoted prices in markets that are not considered active.

Derivative assets and liabilities classified in Level 2 represent over-the-counter instruments that include, but are not limited to, fair value hedges using foreign currency swaps, foreign currency forwards, commodity forwards, interest rate swaps and credit default swaps. Fair values for these instruments are determined internally using market observable inputs that include, but are not limited to, forward currency rates, interest rates, credit default rates and published observable market indices.

Separate account assets in Level 2 consist principally of short term government agency notes and commercial paper.

Cash, cash equivalents, and short-term investments included in Level 2 are valued principally by third party services using market observable inputs.

Level 3 financial instruments

Valuation techniques for bonds included in Level 3 are generally the same as those described in Level 2 except that the techniques utilize inputs that are not readily observable in the market, including illiquidity premiums and spread adjustments to reflect industry trends or specific credit-related issues. The Company assesses the significance of unobservable inputs for each security and classifies that security in Level 3 as a result of the significance of unobservable inputs.

Estimated fair value for privately traded equity securities are principally determined using valuation and discounted cash flow models that require a substantial level of judgment.

Mortgage loans are valued using discounted cash flow models that utilize inputs which include loan and market interest rates, credit spreads, the nature and quality of underlying collateral and the remaining term of the loans.

Contract loans are fully collateralized by the cash surrender value of underlying insurance policies and are valued based on the carrying value of the loan, which approximates fair value, and are classified as Level 3.

Separate account assets classified as Level 3 primarily include directly owned real estate properties, real estate joint ventures and real estate limited partnerships. Directly owned real estate properties are valued on a quarterly basis based on independent third party appraisals. Real estate joint venture interests are valued based on the fair value of the underlying real estate, any related mortgage loans payable and other factors such as ownership percentage, ownership rights, buy/sell agreements, distribution provisions and capital call obligations. Real estate limited partnership interests are valued based on the most recent net asset value of the partnership.

Separate account liabilities are accounted for at fair value, except the TIAA Stable Value Separate Account, which supports book value separate account agreements, in which case the assets are accounted for at amortized cost. Separate account liabilities reflect the contractual obligations of the insurer arising out of the provisions of the insurance contract.

Deposit-type contracts are valued based on the accumulated account value, which approximates fair value, and are classified as Level 3.

C. Aggregate fair value for all financial instruments

The aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	$ 190,606,145,818	$ 185,822,047,627	$ 394,446,367	$ 184,931,174,799	$ 5,280,524,652	$ —
Common Stock	994,625,545	994,625,545	757,858,210	—	236,767,335	—
Preferred Stock	517,273,184	427,491,902	25,044,802	19,350,000	472,878,382	—
Mortgage Loans	28,656,368,304	29,221,092,961	—	—	28,656,368,304	—
Derivatives	374,868,162	396,474,428	—	257,411,075	117,457,087	—
Contract Loans	1,724,154,395	1,724,154,395	—	—	1,724,154,395	—
Separate Accounts	38,377,668,413	38,406,398,892	13,290,010,893	5,108,177,868	19,979,479,652	—
Cash, Cash Equivalents and Short Term Investments	115,319,595	115,320,636	102,821,157	12,498,438	—	—
Total	$ 261,366,423,416	$ 257,107,606,386	$ 14,570,181,429	$ 190,328,612,180	$ 56,467,629,807	$ —

Liabilities	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Deposit-type contracts	$ 1,096,821,130	$ 1,096,821,130	$ —	$ —	$ 1,096,821,130	$ —
Separate Accounts	38,369,613,623	38,369,613,623	—	—	38,369,613,623	—
Derivatives	321,940,530	310,714,552	—	321,940,530	—	—
Total	$ 39,788,375,283	$ 39,777,149,305	$ —	$ 321,940,530	$ 39,466,434,753	$ —

D. Not applicable.

21. Other Items

No material change

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been considered through August 7, 2018 for the statutory statement issued on August 7, 2018. No subsequent events were noted.

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of June 30, 2018 were $1,029. As of June 30, 2018, no material amounts have been paid for incurred claims and claim adjustment expenses attributed to insured events of prior years. There are no reserves for prior years. See Schedule H - Part 3 and Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in 2018. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2018 there were no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

No material change

31. Reserves for Life Contracts and Annuity Contracts

No material change

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

No material change

33. Premiums and Annuity Considerations Deferred and Uncollected

No material change

34. Separate Accounts

No material change

35. Loss/Claims Adjustment Expense

No material change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/10/2015

6.4 By what department or departments?
New York State Department of Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
TIAA, FSB	Jacksonville, Florida		YES		
TIAA FSB Holdings, Inc.	Jacksonville, Florida	YES			
TIAA-CREF Individual & Institutional Services, LLC	New York, New York				YES
Teachers Personal Investors Services, Inc.	New York, New York				YES
TIAA Board of Overseers	New York, New York	YES			
Teachers Insurance & Annuity Association of America	New York, New York	YES			
Nuveen Securities, LLC	Chicago, Illinois				YES
EverTrade Direct Brokerage, Inc.	St.Louis, Missouri				YES

GENERAL INTERROGATORIES

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

Cash and securities collateral for derivatives: JP Morgan Chase Bank N.A. $32,394,818, Citibank N.A. $23,780,649, Citigroup Global Markets Inc. $31,731,211, Morgan Stanley & Co LLC $35,051,716, UBS Securities LLC $1,947,318, Bank of Montreal $11,330,000, BNP Paribas $1,170,000, Credit Suisse International $2,130,000, Royal Bank of Canada $6,610,000, UBS AG $430,000.
Federal Home Loan Bank of New York (FHLBNY): Capital stock $96,887,400; Collateral $342,344,315.
State deposits: $17,369,248.
Real estate deposits for Separate Account: $42,522,496.
Forward Loan Purchase agreements: $10,000,000.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 6,381,786,436

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 829,814,954	$ 776,516,376
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,677,029,594	$ 4,737,980,465
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 22,855,981,277	$ 22,594,032,902
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 28,362,825,825	$ 28,108,529,743
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 588,309,230

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 588,309,230

16.3 Total payable for securities lending reported on the liability page. ..... $ 588,309,230

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

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	388 Greenwich Street 24th Floor New York, NY 10013
JP Morgan Chase Bank, N.A.	270 Park Avenue New York, NY 10017

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Churchill Asset Management LLC	A
Teachers Advisors, LLC	A
Nuveen Alternatives Advisors, LLC	A
Nicholas Liolis, Chief Investment Officer	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
175092	Churchill Asset Management, LLC		Securities and Exchange Commission	DS
107157	Teachers Advisors, LLC	Q3EVPQI7HQSIMVRL0U14	Securities and Exchange Commission	DS
160255	Nuveen Alternatives Advisors, LLC	549300MFBTJNNQKKJX98	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

At June 30, 2018, 7 issues for 7 issuers did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. These issues currently lack audited financial statements.

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	1,169,878,186
	1.13 Commercial Mortgages	$	28,050,312,680
	1.14 Total Mortgages in Good Standing	$	29,220,190,866
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	902,095
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	902,095
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	29,221,092,961
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
	1.61 Farm Mortgages	$	
	1.62 Residential Mortgages	$	
	1.63 Commercial Mortgages	$	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	
2.	Operating Percentages:		
	2.1 A&H loss percent		0.000 %
	2.2 A&H cost containment percent		0.000 %
	2.3 A&H expense percent excluding cost containment expenses		0.000 %
3.1	Do you act as a custodian for health savings accounts?		Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$	
3.3	Do you act as an administrator for health savings accounts?		Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?		Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?		Yes [ ] No [ ]

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	1,420,302	57,391,045	93,848		58,905,195	767,178
2. Alaska AK	L	133,786	6,554,414	3,931		6,692,131	645,942
3. Arizona AZ	L	1,362,812	55,894,690	101,883		57,359,385	2,972,205
4. Arkansas AR	L	842,229	46,672,328	35,394		47,549,951	516,854
5. California CA	L	8,764,546	371,267,212	316,040		380,347,798	16,684,436
6. Colorado CO	L	1,823,316	102,067,885	25,719		103,916,920	3,161,537
7. Connecticut CT	L	3,031,724	137,984,089	113,814		141,129,627	1,856,714
8. Delaware DE	L	496,548	25,206,687	23,936		25,727,171	321,869
9. District of Columbia DC	L	612,515	96,657,922	77,075		97,347,512	839,711
10. Florida FL	L	4,099,636	196,963,311	441,249		201,504,196	5,322,395
11. Georgia GA	L	2,070,175	124,318,295	47,630		126,436,100	3,047,335
12. Hawaii HI	L	583,193	21,701,961	52,836		22,337,990	680,087
13. Idaho ID	L	313,616	21,459,075	27,392		21,800,083	1,079,571
14. Illinois IL	L	4,887,459	301,793,965	364,122		307,045,546	4,320,272
15. Indiana IN	L	2,100,701	103,145,349	107,534		105,353,584	1,393,599
16. Iowa IA	L	1,460,085	143,253,360	88,531		144,801,976	465,750
17. Kansas KS	L	832,266	57,837,421	55,459		58,725,146	1,804,228
18. Kentucky KY	L	1,381,895	62,480,057	81,403		63,943,355	999,048
19. Louisiana LA	L	944,218	25,987,708	32,979		26,964,905	1,923,996
20. Maine ME	L	811,105	29,422,012	68,699		30,301,816	975,254
21. Maryland MD	L	4,902,062	210,076,963	109,424		215,088,449	4,747,077
22. Massachusetts MA	L	7,176,427	331,259,074	423,778		338,859,279	8,114,406
23. Michigan MI	L	3,843,625	422,395,095	302,691		426,541,411	2,084,885
24. Minnesota MN	L	1,028,227	192,993,581	43,989		194,065,797	1,919,820
25. Mississippi MS	L	223,534	11,988,031	14,608		12,226,173	533,678
26. Missouri MO	L	1,575,406	98,648,780	150,023		100,374,209	2,870,654
27. Montana MT	L	302,135	12,768,338	6,927		13,077,400	127,325
28. Nebraska NE	L	698,279	39,522,754	21,915		40,242,948	314,747
29. Nevada NV	L	566,124	41,587,193	23,875		42,177,192	1,916,502
30. New Hampshire NH	L	1,077,524	49,927,421	61,373		51,066,318	945,777
31. New Jersey NJ	L	7,101,909	455,780,187	436,675		463,318,771	10,007,826
32. New Mexico NM	L	642,503	23,184,937	48,312		23,875,752	933,061
33. New York NY	L	17,040,089	1,524,635,307	832,180		1,542,507,576	14,211,169
34. North Carolina NC	L	3,597,214	157,603,704	93,475		161,294,393	2,137,302
35. North Dakota ND	L	298,227	23,809,307	12,224		24,119,758	9,646
36. Ohio OH	L	2,982,616	265,913,592	173,447		269,069,655	4,676,114
37. Oklahoma OK	L	791,396	34,478,752	47,934		35,318,082	3,003,613
38. Oregon OR	L	923,916	56,469,908	69,002		57,462,826	2,080,366
39. Pennsylvania PA	L	8,531,180	471,355,653	461,694		480,348,527	11,470,679
40. Rhode Island RI	L	912,575	49,065,935	10,327		49,988,837	703,055
41. South Carolina SC	L	1,177,574	39,649,415	16,678		40,843,667	955,637
42. South Dakota SD	L	172,219	4,516,661	5,079		4,693,959	238,031
43. Tennessee TN	L	2,206,797	68,126,987	120,525		70,454,309	1,246,585
44. Texas TX	L	4,064,543	182,787,738	92,057		186,944,338	2,602,927
45. Utah UT	L	772,995	65,888,171	57,345		66,718,511	899,232
46. Vermont VT	L	671,111	35,922,219	84,695		36,678,025	1,891,402
47. Virginia VA	L	3,968,511	199,312,403	312,492		203,593,406	3,768,170
48. Washington WA	L	2,150,399	146,318,534	211,465		148,680,398	6,484,150
49. West Virginia WV	L	645,609	47,437,929	86,986		48,170,524	2,661,129
50. Wisconsin WI	L	1,524,586	69,566,866	18,114		71,109,566	2,791,212
51. Wyoming WY	L	182,246	11,839,550	10,593		12,032,389	231,748
52. American Samoa AS	N						
53. Guam GU	N		12,834			12,834	
54. Puerto Rico PR	L	76,376	6,271,902			6,348,278	643,831
55. U.S. Virgin Islands VI	L	19,796	721,075			740,871	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	306	1,227,653			1,227,959	81,640
58. Aggregate Other Aliens OT	XXX	26,988	8,654,879			8,681,867	1,126,122
59. Subtotal	XXX	119,847,151	7,349,778,114	6,519,376		7,476,144,641	148,207,499
90. Reporting entity contributions for employee benefits plans	XXX		37,753,734			37,753,734	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	4,338,179				4,338,179	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	124,185,330	7,387,531,848	6,519,376		7,518,236,554	148,207,499
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	124,185,330	7,387,531,848	6,519,376		7,518,236,554	148,207,499
98. Less Reinsurance Ceded	XXX	80,986		6,518,238		6,599,224	
99. Totals (All Business) less Reinsurance Ceded	XXX	124,104,344	7,387,531,848	1,138		7,511,637,330	148,207,499
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	26,988	8,654,879			8,681,867	1,126,122
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	26,988	8,654,879			8,681,867	1,126,122
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53

R - Registered - Non-domiciled RRGs

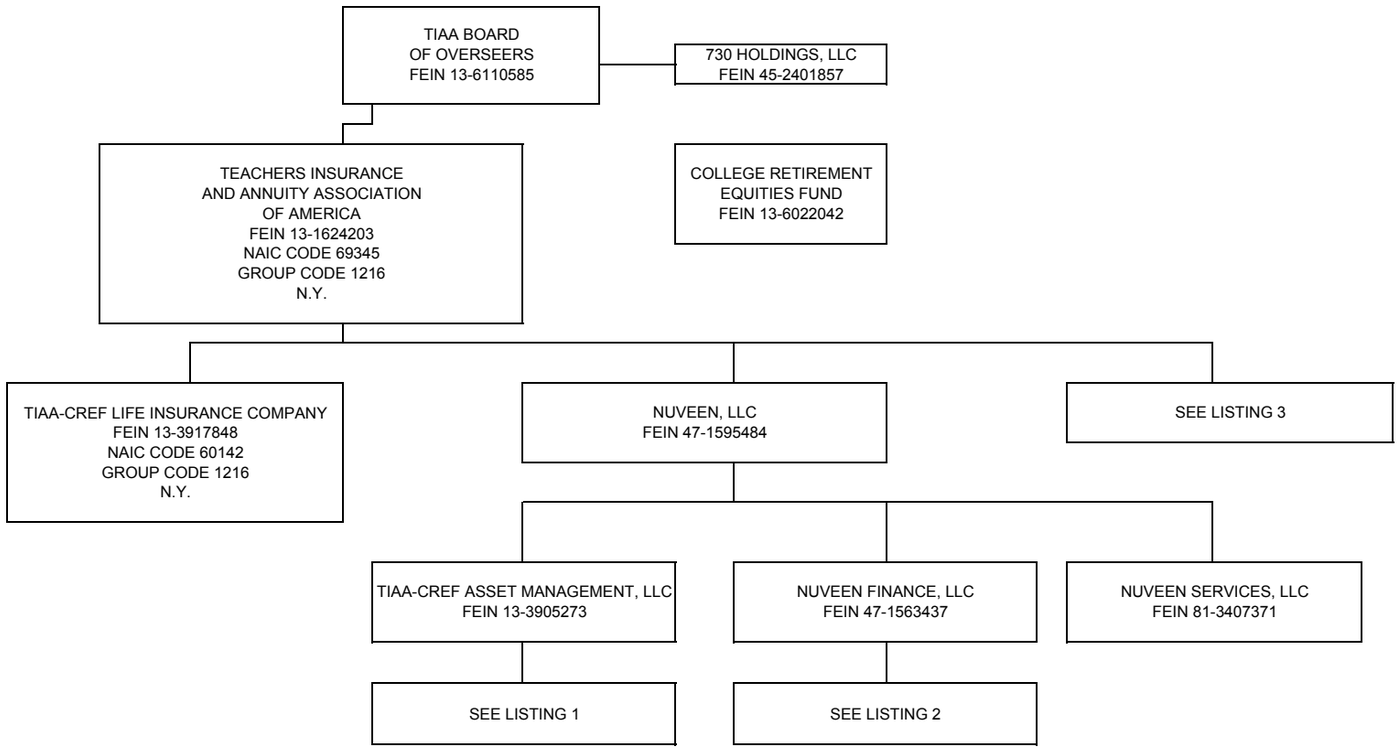
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer.

N - None of the above - Not allowed to write business in the state 4

Ordinary Life Insurance, Individual Accident and Health, and Individual Annuity Premiums allocated by current residence. Group Life Insurance, Group Annuity, and Group Accident and Health allocated according to location of group contract holder.

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



LISTING 1 (TIAA-CREF ASSET MANAGEMENT, LLC):

COMPANY	FEIN	RELATIONSHIP	
L&C Special Member Holdco, LLC	81-1272900	SUBSIDIARY	
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY	
Teachers Personal Investors Services, Inc.	13-3752992	SUBSIDIARY	
TIAA International GP LLC	81-4374969	SUBSIDIARY	
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY	
Nuveen Alternative Holdings, LLC	46-3870972	SUBSIDIARY	
AGR Partners LLC	81-1467545	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
GreenWood Resources, Inc.	80-0026976	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GreenWood Resources Capital Management, LLC	45-1875074	SUBSIDIARY	
GTFF GP, LLC	20-8501127	SUBSIDIARY	
GWR-GTFF Investment, LLC	20-8955976	SUBSIDIARY	
GWR International Ltd.		SUBSIDIARY	
GWR China Ltd.	20-3188681	SUBSIDIARY	
GreenWood Resources China Ltd.	98-0595429	SUBSIDIARY	
GreenWood Resources Beijing Forestry Co.	98-0595436	SUBSIDIARY	
GWR SA, Ltd.		SUBSIDIARY	
GreenWood Resources Chile, S.A.		SUBSIDIARY	
GWR Europe Ltd.	98-1016332	SUBSIDIARY	
GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	
GWR Property Management International, LLC	47-4557075	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GWR Uruguay S.A.		SUBSIDIARY	
Monterrey Forestal GWR S.A.S		SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
TGAM Churchill Fund GP LLC	81-1817732	SUBSIDIARY	
Global AG AIV (CN) GP, LLC	45-5044435	SUBSIDIARY	
Global Agriculture AIV (CN), LP	45-5044681	SUBSIDIARY	
Global Ag II AIV GP LLC	47-1192644	SUBSIDIARY	
Global Agriculture II AIV, LP	47-1197292	SUBSIDIARY	
Global Ag II US Corp.	47-1208275	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
Oakville 38 Vineyard, LLC	81-3394580	SUBSIDIARY	
Sugarloaf East Vineyard, LLC	47-3001338	SUBSIDIARY	
True Oak Napa Vineyard, LLC	47-4945982	SUBSIDIARY	
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY	
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
TPS Investors GP, LLC		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Alternatives Services, LLC	45-4288091	SUBSIDIARY	
GAP II NZ GP Limited		SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen International Holdings LLC	26-2719001	SUBSIDIARY	
Nuveen Australia Pty Ltd		SUBSIDIARY	
Nuveen Canada Company		SUBSIDIARY	
Nuveen UK, Limited		SUBSIDIARY	
TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
Nuveen Investments Canada Co.		SUBSIDIARY	
TCGA BT AIV, LLC	46-5367344	SUBSIDIARY	
TCGA Investor Fund GP, LLC	45-5139523	SUBSIDIARY	
TCGA II Investor Fund GP, LLC	47-3511076	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	
TGAM International GP LLC	81-4330570	SUBSIDIARY	
TH Property Holdings, L.L.C.	06-1217855	SUBSIDIARY	
Casa Grande Investments I, LLC	06-1384746	SUBSIDIARY	
Casa Grande Investments II, LP	01-0588041	SUBSIDIARY	
Casa Partners VI GP, LLC	30-0794692	SUBSIDIARY	
Casa Partners VII GP, LLC	47-5190671	SUBSIDIARY	
CASA Partners VIII GP, LLC	82-4363605	SUBSIDIARY	
Casa Student Housing Fund GP, LLC	47-2134971	SUBSIDIARY	
Global Investors GP, L.L.C.	36-4477806	SUBSIDIARY	
Global Investors GP II, L.L.C.	20-2537749	SUBSIDIARY	
Global Investors GP IV, L.L.C.	20-3070768	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
TH Real Estate Global, LLC	81-4262460	SUBSIDIARY	
TH Real Estate Global Cities Advisors, LLC	82-3426937	SUBSIDIARY	
THRE Global Investments LLC	26-2748598	SUBSIDIARY	
THRE GP Holding Company LLC	82-2986445	SUBSIDIARY	
THRE CRED GP Member LLC	82-4598778	SUBSIDIARY	
CRED GP LLC		SUBSIDIARY	
U.S. Cities Retail Fund GP LLC		SUBSIDIARY	
THRE Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY	
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY	
THRE Permian Investor GP Member LLC	82-0607358	SUBSIDIARY	
Permian Investor GP LLC	81-5433582	SUBSIDIARY	
TIAA International Holdings 1 Limited	98-1162850	SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(10)
TIAA International Holdings 2 Limited	98-1163394	SUBSIDIARY	
TIAA International Holdings 3 Limited	98-1163894	SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(10)
TH RE Administration Ltd	98-1127648	SUBSIDIARY	
TH RE AIFM Group Ltd	98-1128805	SUBSIDIARY	
Henderson European Retail Property Fund Management Sarl		SUBSIDIARY	
Nuveen Fund (Europe) Management Sàrl		SUBSIDIARY	
Nuveen Fund Management (Jersey) Limited		SUBSIDIARY	
Nuveen Fund Management Vanquish (Jersey) Limited		SUBSIDIARY	
Nuveen Fund Management Vanquish II (Jersey) Limited		SUBSIDIARY	
Asia Pacific Cities Management Sàrl		SUBSIDIARY	
Nuveen Management AIFM Limited		SUBSIDIARY	
Nuveen Management Company (Luxembourg) No 1 Sàrl		SUBSIDIARY	
Nuveen Property Management (Jersey) Limited		SUBSIDIARY	
TH RE FCACO Ltd	98-1128787	SUBSIDIARY	
Nuveen Real Estate Management Ltd		SUBSIDIARY	
Nuveen Shopping Centre Verwaltungs GmbH		SUBSIDIARY	
TIAA-CREF Asset Management UK Ltd	98-0582851	SUBSIDIARY	

(1) AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.

(2) Greenwood Resources Brasil, Ltda. is ultimately controlled and owned entirely by TIAA, with 99% owned by GWR Property Management International, LLC and 1% owned by GreenWood Resources, Inc.

(3) CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.

(4) TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC

(5) TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(6) TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%

(7) TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(8) TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(9) TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

(10) Nuveen Real Estate Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.

LISTING 1 (TIAA-CREF ASSET MANAGEMENT, LLC) (continued):

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
TH RE Group Holdings Ltd	98-1127632	SUBSIDIARY	
AREFM (BVI) Limited		AFFILIATE	
CLOF II (GP) Limited		SUBSIDIARY	
CLOF II Vanquish Limited		SUBSIDIARY	
CLOF II (No 1 GP) Limited		SUBSIDIARY	
CLOF II (No1 Nominee) Limited		SUBSIDIARY	
CLOF II (No 2 GP) Limited		SUBSIDIARY	
CLOF II (No 3 GP) Limited	98-1165678	SUBSIDIARY	
Enhanced Debt Carry (GP) Sarl		SUBSIDIARY	
Enhanced Debt Carry SCSp		SUBSIDIARY	
ERES APAC II (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership (GP) S.a.r.l.		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(11)
Henderson Joint Ventures Property Funds Management S.a.r.l.		SUBSIDIARY	
Islazul General Partner S.a.r.l.		SUBSIDIARY	
Matador LP General Partner Limited		SUBSIDIARY	
Nuveen Beteiligung Verwaltungs GmbH		SUBSIDIARY	
Nuveen Immobilien GmbH		AFFILIATE	
Nuveen Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
Nuveen Investment Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) Sàrl		SUBSIDIARY	
Nuveen Real Estate Debt Partners II (GP) S.à.r.l		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(12)
Nuveen Real Estate Nominees Limited		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
T-C Lux Investments GP Sarl		SUBSIDIARY	
TH Real Estate (Australia) Ltd.		SUBSIDIARY	
THRE Australia Real Estate Pty Ltd		SUBSIDIARY	
THRE Melbourne Retail Holding 1 Pty Ltd		SUBSIDIARY	
THRE Melbourne Retail Asset 1 Pty Ltd		SUBSIDIARY	
TH Real Estate (France) SAS		SUBSIDIARY	
TH Real Estate Limited		SUBSIDIARY	
TH Real Estate PELV GP Sarl		SUBSIDIARY	
TH RE Corporate Secretarial Services Limited		SUBSIDIARY	
TH RE Italy Srl		SUBSIDIARY	
TH RE Operations Limited		SUBSIDIARY	
TIAA-CREF Luxembourg S.a.r.l.	98-1014834	SUBSIDIARY	
Tokyo Multifamily GP PTE Ltd		SUBSIDIARY	
UK OM (LP1) (GP) Limited		SUBSIDIARY	
UK OM (LP1) Limited		SUBSIDIARY	
UK OM (LP2) (GP) Limited		SUBSIDIARY	
UK OM (LP2) Limited		SUBSIDIARY	
UK OM (LP3) (GP) Limited		SUBSIDIARY	
UK OM (LP3) Limited		SUBSIDIARY	
TH RE US Limited		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
TH Real Estate U.S. Strategic Industrial Fund I GP, LLC	81-2388576	SUBSIDIARY	
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
Global Agriculture AIV, LLC	45-1502502	SUBSIDIARY	
Global AG US Corp.	45-1502684	SUBSIDIARY	
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
TPS Investors Carry-Co, LLC	82-2126174	SUBSIDIARY	
U.S. Cities Fund GP, LLC	20-1394681	SUBSIDIARY	
U.S. Cities Fund, LP	20-1371171	SUBSIDIARY	(13)
U.S. Cities Industrial Fund GP LLC	81-3647870	SUBSIDIARY	
U.S. Cities Multifamily Fund GP LLC	81-3698954	SUBSIDIARY	
U.S. Cities Office Fund GP LLC	81-3734470	SUBSIDIARY	
U.S. Cities Retail CPF Fund GP LLC	81-3493929	SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Premier Agricultural Management International, LLC	26-2747489	SUBSIDIARY	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	
Westchester Group Asset Management, Inc.	27-3419683	SUBSIDIARY	
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY	
Westchester Group of Australia Pty Ltd.		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(14)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(14)
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(15)
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(15)

LISTING 2 (NUVEEN FINANCE, LLC):

COMPANY	FEIN	RELATIONSHIP	
Nuveen Holdings 1, Inc.	81-3425820	SUBSIDIARY	
Nuveen Holdings, Inc.	26-0373324	SUBSIDIARY	
Nuveen Investments, Inc.	36-3817266	SUBSIDIARY	
Gresham Asset Management LLC	26-0627593	SUBSIDIARY	
Gresham Investment Management LLC	20-1930384	SUBSIDIARY	
Gresham Investment Management Asia Pte. Ltd.		SUBSIDIARY	
Nuveen Alternative Investments, LLC	36-4839486	SUBSIDIARY	
Nuveen Fund Advisors, LLC	31-0942504	SUBSIDIARY	
Nuveen Asset Management, LLC	27-4357327	SUBSIDIARY	
Nuveen Investments Advisers, LLC	04-3714572	SUBSIDIARY	
NIS/R&T, Inc.	36-3293941	SUBSIDIARY	
Nuveen WCM Holdings, LLC	37-1695518	SUBSIDIARY	
Winslow Capital Management, LLC	90-0860898	SUBSIDIARY	
Growth Capital GP I, LLC	81-0730906	SUBSIDIARY	
Nuveen NWQ Holdings, LLC	36-4709028	SUBSIDIARY	
NWQ Partners, LLC	30-0892190	SUBSIDIARY	
NWQ Investment Management Company, LLC	47-0875103	SUBSIDIARY	
Nuveen Securities, LLC	36-2639476	SUBSIDIARY	
Nuveen Tradewinds Holdings, LLC	02-0767175	SUBSIDIARY	
Tradewinds Global Investors, LLC	02-0767178	SUBSIDIARY	(16)
Santa Barbara Asset Management, LLC	20-3432117	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(17)
Tradewinds Global Investors, LLC	02-0767178	SUBSIDIARY	(16)
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(17)
Symphony Risk Retention Finance LLC		SUBSIDIARY	
SRR 1 LLC	30-1032009	SUBSIDIARY	
Teachers Advisors, LLC	13-3760073	SUBSIDIARY	
Colnvest Member LLC	82-1157427	SUBSIDIARY	
CLO Colnvest I LLC		SUBSIDIARY	

(11) European Cities Partnership SCSp is owned 31.9% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.a.r.l.

(12) Global Real Estate Debt Partners – Fund II (UK) SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.

(13) U.S. Cities Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 26.7%, and U.S. Cities Fund GP, LLC, which owns less than .01%.

(14) Westchester Group SRL is controlled and owned entirely by TIAA, with 99% owned by Westchester Group of Europe Ltd. and 1% owned by Westchester Group of Poland Sp. Z.o.o.

(15) Westchester Group South America Gestao de Investimentos Ltda. is controlled and owned entirely by TIAA, with 99% owned by Westchester Group Investment Management, Inc. and 1% owned by Westchester Group Real Estate, Inc.

(16) Tradewinds Global Investors, LLC is ultimately controlled and owned entirely by TIAA, with 99.95% owned by Nuveen Tradewinds Holdings, LLC and 0.05% owned by Nuveen Investments, Inc.

(17) Symphony Asset Management, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen Investments, Inc. and 49% owned by Nuveen Investments Holdings, Inc.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
JWL Properties, Inc.	13-3371278	SUBSIDIARY	
T-Investment Properties Corp.	13-3550737	SUBSIDIARY	
TCPC Associates, LLC	16-1735872	SUBSIDIARY	
TIAA Gemini Office, LLC	20-8218167	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Aviator, LLC	82-0793232	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
730 Cricket, LLC		SUBSIDIARY	
730 Westlands, LLC	81-2580089	SUBSIDIARY	
730 Telecom LLC	47-5363027	SUBSIDIARY	
730 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(18)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(19)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(18)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(19)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Active Extension Fund III, LLC	26-1870966	SUBSIDIARY	
Actoil, LLC	38-3847245	SUBSIDIARY	
Almond Processors, LLC	45-2285816	SUBSIDIARY	
Treehouse California Almonds, LLC	04-3671330	AFFILIATE	
ASC Holdings, LLC		AFFILIATE	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
Casa Student Housing Fund, LP	47-2130842	SUBSIDIARY	
Casa Student Housing Fund Holdings, LLC	47-2167228	SUBSIDIARY	
Shf-33d North Apts, LLC	47-3994280	SUBSIDIARY	
Shf-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
Shf-The Rocks Apts, LLC	81-2450195	SUBSIDIARY	
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY	
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY	
CSHF-PEP USF LLC	30-0965548	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
CCM Series, LLC	13-1624203	SUBSIDIARY	
CCAP Fund 6 - 2015, L.P.	47-4069196	SUBSIDIARY	
CCAP Fund 6 - 2016, L.P.	81-1205888	SUBSIDIARY	
CCAP Fund 6 - 2017, L.P.	81-4732595	SUBSIDIARY	
CCAP Fund 6 - 2018, L.P.	82-3167398	SUBSIDIARY	
CCAP Fund 8 - 2015, L.P.	47-4079472	SUBSIDIARY	
CCAP Fund 8 - 2016, L.P.	81-1212188	SUBSIDIARY	
CCAP Fund 8 - 2017, L.P.	81-3718876	SUBSIDIARY	
CCAP Fund 8 - 2018, L.P.	82-3182368	SUBSIDIARY	
CCAP Fund GE, L.P.	81-0784669	SUBSIDIARY	
CCAP Fund HFD, L.P.	81-0821374	SUBSIDIARY	
CCAP Fund HFND, L.P.	81-0758188	SUBSIDIARY	
CCAP Fund MRA, L.P.	81-0801804	SUBSIDIARY	
CCAP Fund PDS, L.P.	81-0813037	SUBSIDIARY	
CCM Series 2, LLC	13-1624203	SUBSIDIARY	
CCAP Fund FI, L.P.	81-0753491	SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(20)
Premiere Columbia Properties, LLC	36-4620107	SUBSIDIARY	
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY	
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY	
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY	
IAI Australia Pty., Ltd.		SUBSIDIARY	
IAI Australia Trust		SUBSIDIARY	
IAI USA, LLC	26-0460488	SUBSIDIARY	
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY	
IAI Australia Fund II, Pty., Ltd.		SUBSIDIARY	
IAI Australia Fund II Trust		SUBSIDIARY	
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	AFFILIATE	
Churchill Middle Market Senior Loan Fund, LP	81-1810508	SUBSIDIARY	
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Mansilla Participacoes LTDA		SUBSIDIARY	(21)
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroya Loma, LLC	68-0436609	SUBSIDIARY	
Chalk Ridge Vineyard, LLC	75-3025596	SUBSIDIARY	
Hobson Avenue Vineyard, LLC	20-3964695	SUBSIDIARY	
Marsino Vineyard, LLC	26-1542713	SUBSIDIARY	
Silverado Los Alamos Vineyards, LLC	20-2103733	SUBSIDIARY	
Silverado SLO Vineyards, LLC	20-2490906	SUBSIDIARY	
Silverado Sonoma Vineyard, LLC	20-2103788	SUBSIDIARY	
SPP Napa Vineyards, LLC	68-0466083	SUBSIDIARY	
Stanly Ranch Vineyards, LLC	94-3361818	SUBSIDIARY	
Suscol Mountain Vineyards, LLC	26-3774024	SUBSIDIARY	
Terra Ventosa Vineyards, LLC	26-2766605	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Dionysus Properties, LLC (continued)			
Silverado Winegrowers Holdings, LLC	43-3997217	SUBSIDIARY	
Silverado Winegrowers LLC	68-0443927	SUBSIDIARY	
Alta Loma Vineyard, LLC	94-3357571	SUBSIDIARY	
Oak Knoll Napa Vineyards, LLC	94-3312405	SUBSIDIARY	
Silverado Suscol, LLC	91-1806950	SUBSIDIARY	
SWG Paso Vineyard, LLC	45-4820104	SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II		AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE	
Enterprise Homes Preservation Fund, LLC		SUBSIDIARY	
Envisage Information Systems, LLC	04-3718449	SUBSIDIARY	
EPP LFG I, LLC	30-0701953	AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(22)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(12)
GREDP II Holding S.à.r.l		SUBSIDIARY	
GREDP II Lending Limited		SUBSIDIARY	
Gresham CMS Fund, LLC	20-1930384	SUBSIDIARY	
GreshamQuant ACAR Fund LLC	32-0509812	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	SUBSIDIARY	
Inception GP LLC		SUBSIDIARY	
Inception Partners IV, LP	46-2031403	AFFILIATE	
Inception Partners V, LP	46-2062147	AFFILIATE	
Infra Alpha, LLC	27-4149157	SUBSIDIARY	
EMG Investments, LLC	27-3900641	AFFILIATE	
Lewis & Clark Timberlands, LLC	47-4169877	SUBSIDIARY	
L&C Log Co, LLC	47-4187541	SUBSIDIARY	
L&C Tree Farms, LLC	47-4196668	SUBSIDIARY	
L&C TRS LLC	47-5300478	SUBSIDIARY	
Liberty M & R SPV II, LP	27-2007833	SUBSIDIARY	
Mansilla Participacoes LTDA		SUBSIDIARY	(21)
Radar Propriedades Agricolas S.A.		AFFILIATE	
Nova Amaralina S.A. Propriedades Agricolas		AFFILIATE	
Nova Agricola Ponte Alta S.A.		AFFILIATE	
Nova Santa Barbara Agricola S.A.		AFFILIATE	
Terras da Ponte Alta S.A.		AFFILIATE	
Radar II Propriedades Agricolas S.A.		AFFILIATE	
Proud Participacoes S.A.		AFFILIATE	
Vale De Ponte Alta S.A.		AFFILIATE	
Bioinvestments Negocios e Participacoes		AFFILIATE	
Aguas de Ponte Alta S.A.		AFFILIATE	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	

(18) 730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.

(19) 730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.

(20) Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

(21) Mansilla Participacoes LTDA is ultimately controlled and owned entirely by TIAA, which directly owns 99.9%. Demeter Agricultural Properties, LLC, which is owned 100% by TIAA, owns 0.1%.

(22) Global Real Estate Debt Partners – Fund I (UK) is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, also owns 36.3%.

(12) Global Real Estate Debt Partners – Fund II (UK) SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc.	11-3034756	SUBSIDIARY	
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
TIAA Stafford-Harrison LLC	11-3034756	SUBSIDIARY	
ND Europe S.a.r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		SUBSIDIARY	(23)
Cityhold Propco 11 S.à r.l.		SUBSIDIARY	
Cityhold Euro S.à r.l.		SUBSIDIARY	(24)
Cityhold Office Partnership S.à r.l.		SUBSIDIARY	
Cityhold Iconic Holding SAS		SUBSIDIARY	
Cityhold Iconic Hotel SNC		SUBSIDIARY	
Cityhold Iconic Office SCI		SUBSIDIARY	
Cityhold Iconic Retail SNC		SUBSIDIARY	
Cityhold Iconic Youth Hostel SNC		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		SUBSIDIARY	(23)
Cityhold Propco 6 S.à r.l.		SUBSIDIARY	
Cityhold Iconic Hotel OPCO SAS		SUBSIDIARY	
Cityhold Iconic Investment S.à r.l.		SUBSIDIARY	
Cityhold Propco 9 S.à r.l.		SUBSIDIARY	
36 Rue La Fayette SAS		SUBSIDIARY	
SAS Roosevelt		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	(25)
Roosevelt Participation S.à r.l.		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	(25)
154 Rue De L'Universite SAS		SUBSIDIARY	
154 Rue De L'Universite S.a.r.l		SUBSIDIARY	
Courcelles 70 SAS		SUBSIDIARY	
Cityhold Euro S.à r.l.		SUBSIDIARY	(24)
Cityhold Propco 7 S.à r.l.		SUBSIDIARY	
Cityhold Propco 10 S.à r.l.		SUBSIDIARY	
Redevelopment Property II B.V.		SUBSIDIARY	
Cityhold Propco 12 S.à r.l.		SUBSIDIARY	
Cityhold Sterling S.à r.l.		SUBSIDIARY	
Cityhold UK Holding S.à r.l.		SUBSIDIARY	
Cityhold UK Investment S.à r.l.		SUBSIDIARY	
London Belgrave Unit Trust		SUBSIDIARY	(26)
New Fetter Lane Unit Trust		SUBSIDIARY	(27)
60 Great Portland Street Unit Trust		SUBSIDIARY	(28)
70 St Mary Axe Unit Trust		SUBSIDIARY	(29)
London Belgrave Unit Trust		SUBSIDIARY	(26)
CLOF Victoria Nominee 1 Limited		SUBSIDIARY	
CLOF Victoria Nominee 2 Limited		SUBSIDIARY	
New Fetter Lane Unit Trust		SUBSIDIARY	(27)
60 Great Portland Street Unit Trust		SUBSIDIARY	(28)
SMA Holding S.à r.l.		SUBSIDIARY	
70 St Mary Axe Unit Trust		SUBSIDIARY	(29)

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
HV Properties S.à r.l.		SUBSIDIARY	
HV Freehold S.à r.l.		SUBSIDIARY	
KS Freehold S.à r.l.		SUBSIDIARY	
Cityhold Participations S.à r.l.		SUBSIDIARY	
SMA Investment S.à r.l.		SUBSIDIARY	
TIAA Lux 9 S.a.r.l		SUBSIDIARY	
SAS Malachite		SUBSIDIARY	
SNC Garnet-TIAA		SUBSIDIARY	
SNC La Defense		SUBSIDIARY	
SNC Lazuli		SUBSIDIARY	
SNC Peridot		SUBSIDIARY	
T-C Neuperlach Development S.a.r.l.		SUBSIDIARY	
T-C Pep Holding S.a.r.l.		SUBSIDIARY	
T-C Pep Property S.a.r.l.		SUBSIDIARY	
T-C Pep Asset S.a.r.l.		SUBSIDIARY	
Villabe SAS		SUBSIDIARY	
Des Brateaux SARL		SUBSIDIARY	
Bruyeres I SAS		SUBSIDIARY	
Olympe Holding SARL		SUBSIDIARY	
Olympe EURL		SUBSIDIARY	
Bruyeres II SAS		SUBSIDIARY	
Servin Holding SARL		SUBSIDIARY	
Servin EURL		SUBSIDIARY	
TIAA Lux 11 S.a.r.l		SUBSIDIARY	
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(30)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(30)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(31)
Erlangen Arcaden Verwaltungs GmbH		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(31)
U.S. Cities Fund, LP	20-1371171	SUBSIDIARY	(13)
U.S. Cities Fund REIT, LLC	20-1371379	SUBSIDIARY	
T-C Coronado LLC	81-2193218	SUBSIDIARY	
T-C Ocean Air, LLC	47-4841790	SUBSIDIARY	
U.S. Cities Fund Operating GP, LLC	20-1364650	SUBSIDIARY	
U.S. Cities Fund Operating, LP	20-1371235	SUBSIDIARY	
T-C 40 Broad Street LLC	45-3755756	SUBSIDIARY	
T-C 3333 Wisconsin Avenue LLC	45-4768909	SUBSIDIARY	
T-C Cypress Park West LLC	29-1963113	SUBSIDIARY	
T-C Ellington LLC	45-2612359	SUBSIDIARY	
T-C Falls Center Townhouses LLC	46-5061808	SUBSIDIARY	
T-C King Street Station LLC	26-1700245	SUBSIDIARY	
T-C Newbury Common LLC	27-3760906	SUBSIDIARY	
T-C Park 19 LLC	47-2474310	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
T-C Savier Street Flats LLC	47-2532161	SUBSIDIARY	
T-C State House on Congress Apartments LLC	27-4180357	SUBSIDIARY	
T-C Stonecrest LLC	14-2005711	SUBSIDIARY	
T-C Trio Apartments LLC	45-2892182	SUBSIDIARY	
TCPF 300 SW 27 LLC	81-3629374	SUBSIDIARY	
U.S. Cities Industrial Fund LP	81-3738136	SUBSIDIARY	
U.S. Cities Industrial Fund REIT LLC	81-3681230	SUBSIDIARY	
U.S. Cities Industrial Fund Operating GP LLC	81-3671343	SUBSIDIARY	
U.S. Cities Industrial Fund Operating LP	81-3757117	SUBSIDIARY	
T-C Business Parkway LLC	30-0977024	SUBSIDIARY	
T-C Gorman Road LLC	37-1853906	SUBSIDIARY	
T-C Hermosa Avenue LLC	36-4863777	SUBSIDIARY	
T-C Lakewood Corporate Center LLC	35-2589556	SUBSIDIARY	
T-C Miraloma Avenue LLC		SUBSIDIARY	
U.S. Cities Multifamily Fund LP	81-3765537	SUBSIDIARY	
U.S. Cities Multifamily Fund REIT LLC	81-3870674	SUBSIDIARY	
U.S. Cities Multifamily Fund Operating GP LLC	81-3716920	SUBSIDIARY	
U.S. Cities Multifamily Fund Operating LP	81-3794611	SUBSIDIARY	
U.S. Cities Office Fund LP	81-3814378	SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	81-3911937	SUBSIDIARY	
U.S. Cities Office Fund Operating GP LLC	81-3881522	SUBSIDIARY	
U.S. Cities Office Fund Operating LP	81-3839479	SUBSIDIARY	
T-C 2500 Wilson Boulevard LLC	38-4031444	SUBSIDIARY	
T-C Ridgepointe Corporate Center LLC	30-0977037	SUBSIDIARY	
T-C Township 14 LLC	38-4031398	SUBSIDIARY	
T-C World Trade Center North LLC	35-2589573	SUBSIDIARY	
U.S. Cities Retail CPF Fund LP	81-3437405	SUBSIDIARY	
U.S. Cities Retail CPF Fund REIT LLC	81-3573421	SUBSIDIARY	
CPF/UIR Joint Venture TRS LLC	81-3925904	SUBSIDIARY	
U.S. Cities Retail CPF Fund Operating GP LLC	81-3578259	SUBSIDIARY	
U.S. Cities Retail CPF Fund Operating LP	81-3473773	SUBSIDIARY	
CPF/UIR JV Member LLC	81-2914954	SUBSIDIARY	
CPF/UIR Joint Venture LLC	81-2928112	SUBSIDIARY	
CPF 636 Sixth Avenue LLC	81-2955427	SUBSIDIARY	
T-C 636 Sixth Avenue Retail LLC	47-2264739	SUBSIDIARY	
CPF 856 Market Street LLC	81-2982618	SUBSIDIARY	
CPF 1511 Third Avenue LLC	81-2973332	SUBSIDIARY	
T-C 1608 Chestnut General Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(32)
T-C 1608 Chestnut Limited Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(32)
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	
T-C Roosevelt Square LLC	26-1963207	SUBSIDIARY	
TCAM Core Prop Fund REIT 2 LLC	47-4935916	SUBSIDIARY	
T-C 51 Sleeper Street LLC	47-4016470	SUBSIDIARY	

(23) Cityhold Nymphe S.à r.l. (Nymphe) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.

(24) Cityhold Euro S.à r.l. (CES) is ultimately controlled by TIAA via a 50% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.

(25) SNC Roosevelt is ultimately controlled by TIAA via a 50% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%).

(26) London Belgrave Unit Trust (LBUT) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).

(27) New Fetter Lane Unit Trust (NFLUT) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).

(28) 60 Great Portland Street Unit Trust (60GPS) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).

(29) 70 St. Mary Axe Unit Trust (SMAUT) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).

(30) Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.a.r.l which owns 0.16%.

(31) Erlangen Arcaden GmbH & Co. KG is controlled by TIAA, and partially owned by TIAA Lux 5 S.à r.l., which owns 94.9% and Erlangen Arcaden Verwaltungs GmbH which owns 5.1%.

(13) U.S. Cities Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 26.7%, and U.S. Cities Fund GP, LLC, which owns less than .01%.

(32) 1608 Chestnut Partners LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
Occator Agricultural Properties, LLC	26-4750562	SUBSIDIARY	
AGR Agricultural Investments, LLC	46-1768969	SUBSIDIARY	
Ridley Corporation Limited		AFFILIATE	
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY	
Materra, LLC	45-1125143	AFFILIATE	
Teays River Investments, LLC	26-4621336	AFFILIATE	
Oleum Holding Company, Inc.	26-4248579	SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, Inc.		SUBSIDIARY	
Adastra Management, Inc.		SUBSIDIARY	
Nova Star Oil and Gas Inc.		SUBSIDIARY	
Polar Star Canadian Oil and Gas, Inc.		SUBSIDIARY	
Pinnacle Third Avenue, LP	26-3821015	AFFILIATE	
Primary Residential Individual Mortgage Entity Trust	81-6646838	SUBSIDIARY	
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY	
Renewable Timber Netherlands B.V.		SUBSIDIARY	
Topola Lasy Spolka z.o.o.		SUBSIDIARY	
Renewable Timber Resources, LLC	61-1640765	SUBSIDIARY	
Forestal y Agricola Silvolingna Chile Limitada		SUBSIDIARY	
RT Tri-State LLC	11-3564797	AFFILIATE	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
T-C 101 Miller Street Holding Company LLC	47-2092098	SUBSIDIARY	
T-C 101 Miller Street LLC	47-2081462	SUBSIDIARY	
T-C 20 Hunter Street (AUS) Pty Ltd		SUBSIDIARY	
T-C 20 Hunter Street (US), LLC	46-3922951	SUBSIDIARY	
T-C 400 Montgomery, LLC	81-2525521	SUBSIDIARY	
400 Montgomery Investors, LLC		SUBSIDIARY	
T-C 685 Third Avenue Member, LLC	27-4123754	SUBSIDIARY	
T-C 685 Third Avenue Venture, LLC	27-3835063	SUBSIDIARY	
T-C 685 Third Avenue, LLC	27-3095569	SUBSIDIARY	
T-C 685 Third Avenue Mezzanine LLC	47-2986461	SUBSIDIARY	
T-C 685 Third Avenue Owner LLC	61-1754745	SUBSIDIARY	
T-C 699 Bourke Street LLC	46-4969690	SUBSIDIARY	
T-C Australia RE Holdings I, LLC	81-2490530	SUBSIDIARY	
T-C Australia RE Holdings II, LLC	81-2506975	SUBSIDIARY	
TIAA Australia Real Estate Trust		SUBSIDIARY	
T-C 20 Hunter Street (AUS) Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TGA Miller Street Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TIAA Melbourne Retail Asset 1 Trust		SUBSIDIARY	
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY	
T-C Europe LP	47-2369576	SUBSIDIARY	(33)
T-C Europe LP	47-2369576	SUBSIDIARY	(33)
T-C Europe S.à r.l.		SUBSIDIARY	
Nightingale LuxCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
Sweden Nova Lund 1 AB		SUBSIDIARY	
Sweden Nova Lund 2 AB		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Europe, LP (continued)			
T-C Luxembourg Neptune Holdings S.à r.l.		SUBSIDIARY	
T-C Neptune Holdings S. à r.l.		SUBSIDIARY	
Neptune Property Venture S.à r.l.		SUBSIDIARY	
Neptune Polish Property Venture BV		SUBSIDIARY	
Neptune Krakow SP. z.o.o.		SUBSIDIARY	
Neptune Annopol SP. z.o.o.		SUBSIDIARY	
Neptune Poznan SP. z.o.o.		SUBSIDIARY	
Neptune Holding Spain, S.L.		SUBSIDIARY	
Promcat Alternativa, S.L.		SUBSIDIARY	
Neptune OPCI SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(34)
Neptune Polish HoldCo 2 B.V.		SUBSIDIARY	
Neptune Ursus SP. z.o.o.		SUBSIDIARY	
Neptune Roppenheim Holding S.à r.l		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(34)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	
Castel Guelfo I SRL		SUBSIDIARY	
Neptune Madrid Holdco S.L.		SUBSIDIARY	
Nevis Getafe S.L.		SUBSIDIARY	
Neptune Getafe Propco S.L.		SUBSIDIARY	
Neptune Las Rozas Outlet S.L.		SUBSIDIARY	
Neptune San Sebastian Outlet S.L.		SUBSIDIARY	
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY	
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY	
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE	
FC 8 Spruce Street Residential, LLC		AFFILIATE	
Nuveen Global Cities REIT, Inc.	82-1419222	SUBSIDIARY	
Nuveen Global Cities REIT LP, LLC	82-1502883	SUBSIDIARY	
Nuveen Global Cities REIT OP, LP	82-1507998	SUBSIDIARY	
NR 844 North LLC	82-3527067	SUBSIDIARY	
NR Defoor Hills LLC	82-5519657	SUBSIDIARY	
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY	
NR ECF Investor Ltd.		SUBSIDIARY	
NR Kirkland Crossing LLC	82-3556058	SUBSIDIARY	
NR Tacara at Steiner Ranch LLC	82-5503093	SUBSIDIARY	
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY	
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY	
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY	
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY	
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY	
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY	
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY	
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY	
T-C 470 Park Avenue South Owner LLC	46-1754243	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
T-C 475 Fifth Avenue Member, LLC	46-1828055	SUBSIDIARY	
T-C 475 Fifth Avenue Venture LLC	46-1839003	SUBSIDIARY	
T-C 475 Fifth Avenue, LLC	45-3229803	SUBSIDIARY	
T-C 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY	
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY	
T-C 800 17th Street NW Owner LLC	47-2089910	SUBSIDIARY	
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY	
T-C 888 Brannan Venture LLC	47-4684031	SUBSIDIARY	
T-C 888 Brannan Owner LLC	47-4674147	SUBSIDIARY	
T-C 888 Brannan TRS, LLC	47-5605380	SUBSIDIARY	
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY	
T-C Aspira LLC	46-1220681	SUBSIDIARY	
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY	
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY	
TIAA Franklin Square, LLC	26-0011770	SUBSIDIARY	
T-C Hall of States Member LLC	47-2023405	SUBSIDIARY	
T-C Hall of States Venture LLC	47-2043468	SUBSIDIARY	
T-C Hall of States Owner LLC	47-2034237	SUBSIDIARY	
T-C Kings Crossing, LLC	45-4045658	SUBSIDIARY	
T-C Legacy Place Member, LLC	46-1120016	SUBSIDIARY	
Legacy Place Associates, LLC	46-0876833	SUBSIDIARY	
Legacy Place Properties, LLC		SUBSIDIARY	
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY	
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY	
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY	
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY	
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY	
The Flats Holding Company LLC	47-1379500	SUBSIDIARY	
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY	
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY	
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY	
T-C JK I, LLC	46-4567368	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(35)
T-C JK II, LLC	46-4587620	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(35)
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(11)
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(22)
T-C MV Member LLC	81-4583865	SUBSIDIARY	
T-C M-T REIT LLC	81-4599024	SUBSIDIARY	
T-C Mt. Ommaney Centre Holding Company LLC	47-1954609	SUBSIDIARY	
T-C Mt. Ommaney Centre LLC	47-1828871	SUBSIDIARY	
T-C Permian Investor LLC	82-1023309	SUBSIDIARY	
T-C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY	
T-C SMA I, LLC	20-8309570	SUBSIDIARY	
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(36)
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(36)
C-T REIT, LLC	20-8309597	SUBSIDIARY	
C-T Shenandoah, LLC	20-8309622	SUBSIDIARY	

(33) T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.

(34) Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.6% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).

(35) Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC

(11) European Cities Partnership SCSp is owned 31.9% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.a.r.l.

(22) Global Real Estate Debt Partners – Fund I (UK) is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 36.3%.

(36) CPPIB-TIAA US Real Property Fund LP is controlled by TIAA, which owns 50%. T-C SMA I, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
T-C SMA 2, LLC	36-4620008	SUBSIDIARY
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY
T-C 526 Route 46 LLC	47-1508630	SUBSIDIARY
T-C Barton Springs LLC	26-2762767	SUBSIDIARY
T-C Century Plaza LLC	26-2719700	SUBSIDIARY
T-C Copley LLC	47-2569491	SUBSIDIARY
T-C Des Peres Corners LLC	27-4023559	SUBSIDIARY
T-C Fairway Center II LLC	81-2272411	SUBSIDIARY
T-C RDC, LLC	46-3678318	SUBSIDIARY
T-C Scripps Ranch LLC	45-3525878	SUBSIDIARY
T-C Shoppes at Monarch Lakes LLC	27-3415834	SUBSIDIARY
T-C Uptown Apartments, LLC	46-4977129	SUBSIDIARY
T-C SMA III, LLC	27-1858182	SUBSIDIARY
T-C The Edge at Flagler Village, LLC	81-2204918	SUBSIDIARY
T-C UK RE Holdings I, LLC	81-2676934	SUBSIDIARY
T-C UK RE Holdings II, LLC	81-2691474	SUBSIDIARY
Thurrock Retail Park Unit Trust		SUBSIDIARY (37)
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY
Thurrock Retail Park Unit Trust		SUBSIDIARY (37)
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY
SRMF Baybrook REIT LLC	83-0977309	SUBSIDIARY
SRMF Investors TRS LLC	83-0990258	SUBSIDIARY
SRMF Investor Member LLC	83-1015425	SUBSIDIARY
SRMF La Cantera REIT LLC	83-1028560	SUBSIDIARY
SRMF La Cantera Investor Member LLC	83-1046807	SUBSIDIARY
SRMF TMIC REIT LLC	83-1059934	SUBSIDIARY
SRMF TMIC Investor Member LLC	83-1070532	SUBSIDIARY
SRMF Town Square Investor Member LLC	81-4717093	SUBSIDIARY
SRMF Town Square Venture LLC		SUBSIDIARY
SRMF Town Square Owner LLC		SUBSIDIARY
T-C Pearl Reit 2 LLC	47-4447657	SUBSIDIARY
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY
Everbank Funding, LLC	37-17181179	SUBSIDIARY
TIAA, FSB	59-3531592	SUBSIDIARY
AMC Holding, Inc.	59-3547521	SUBSIDIARY
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY
Evertrade Direct Brokerage, Inc.	43-1832741	SUBSIDIARY
Business Property Lending, Inc.	36-1208070	SUBSIDIARY
Elite Lender Services, Inc.	11-3642567	SUBSIDIARY
Everbank Wealth Management, Inc.	27-3035172	SUBSIDIARY
Tygris Commercial Financial Group, Inc.	61-1560018	SUBSIDIARY
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY
Tygris Asset Finance, Inc.	26-2483829	SUBSIDIARY
TGA 127-137 Franklin LLC		SUBSIDIARY
TGA 299 Franklin LLC	81-2769108	SUBSIDIARY
TGA 600 College Road LLC	81-3988795	SUBSIDIARY
TGA 3851 Grandpine Way LLC	82-4830474	SUBSIDIARY
TGA 4341 Horizon North Parkway LLC	82-5387735	SUBSIDIARY
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY
TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY (38)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY (38)
Westland At Waterford REIT General Partner LLC	81-0779817	SUBSIDIARY
Westland At Waterford REIT LP	47-5321319	SUBSIDIARY
Westland At Waterford General Partner LLC	47-5635267	SUBSIDIARY
Westland At Waterford Operating LP	47-5580924	SUBSIDIARY
Waterford Blue Lagoon REIT General Partner LLC		SUBSIDIARY
Waterford Blue Lagoon REIT LP	47-5305678	SUBSIDIARY
5201-5301 Waterford General Partner LLC	47-5642524	SUBSIDIARY
5201-5301 Waterford Operating LP	47-5541032	SUBSIDIARY
5200 Waterford General Partner LLC	47-5672651	SUBSIDIARY
5200 Waterford Operating LP	47-5498897	SUBSIDIARY
1000 Waterford General Partner LLC	81-0722154	SUBSIDIARY
1000 Waterford Operating LP	47-5479437	SUBSIDIARY
703 Waterford General Partner LLC	47-5445045	SUBSIDIARY
703 Waterford Operating LP	47-5471474	SUBSIDIARY
701 Waterford General Partner LLC	47-5405436	SUBSIDIARY
701 Waterford Operating LP	47-5417563	SUBSIDIARY
Waterford Core General Partner LLC	81-0733012	SUBSIDIARY
Waterford Core Operating LP	47-5587163	SUBSIDIARY
Waterford Core REIT LP	82-2646233	SUBSIDIARY
Waterford Core REIT General Partner LLC	82-2631273	SUBSIDIARY
Waterford Core II Operating LP	82-2663579	SUBSIDIARY
Waterford Core II General Partner LLC	82-2672297	SUBSIDIARY
TGA FC Investor Member LLC		SUBSIDIARY
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY
Fenway Center Owner 1-2, LLC	82-2708488	SUBSIDIARY
TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY
TGA Japan Holdings Pte Ltd		SUBSIDIARY
TGA Japan GK Holdings Pte Ltd		SUBSIDIARY
TGA Ginza115 GK		SUBSIDIARY
TGA Ginza115 TMK		SUBSIDIARY (39)
TGA Ginza 115 Holdings Pte Ltd		SUBSIDIARY
TGA Ginza115 TMK		SUBSIDIARY (39)
TGA Ginza115 ISH		SUBSIDIARY
TGA MKP Member LLC	82-1169084	SUBSIDIARY
TGA MKP Venture LLC	82-1198745	SUBSIDIARY
TGA MKP REIT LLC	82-1187131	SUBSIDIARY
TGA Montague Investor Member, LLC	81-4232788	SUBSIDIARY
RCD TGA Pierrepont Partners LLC		SUBSIDIARY
TGA Montrose Residences Investor Member, LLC	81-3542251	SUBSIDIARY
The Residences at La Colombe d'Or Investors LLC	81-2872565	SUBSIDIARY
TGA Yorktown Trinity Groves LLC	83-0723201	SUBSIDIARY
TGAM Agribusiness Fund LP	81-1994278	SUBSIDIARY
TGAM Agribusiness Fund Holdings LP	82-0646994	SUBSIDIARY
The TAP CommodityBuilder Fund, L.L.C.	27-4871720	SUBSIDIARY
The Tap Fund, LLC	20-4410108	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
TEFF Holdco LLC	81-2146865	SUBSIDIARY
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY (4)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY
TEFF Holding S.a.r.l		SUBSIDIARY
TEFF Investments B.V.		SUBSIDIARY
Dangro Invest SA		SUBSIDIARY
AGRA Spolka z o.o.		SUBSIDIARY
AGAT Spolka z o.o.		SUBSIDIARY
AGRAMAX Spolka z o.o.		SUBSIDIARY
AGRIFARM Spolka z o.o.		SUBSIDIARY
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY
AGROSERVICE Spolka z o.o.		SUBSIDIARY
AMAL Spolka z o.o.		SUBSIDIARY
CISY Spolka z o.o.		SUBSIDIARY
KOLNO Spolka z o.o.		SUBSIDIARY
MILKOWO Sp. Z o.o.		SUBSIDIARY
SEE-AGRO SP. z o.o.		SUBSIDIARY
SATOPY Spolka z o.o.		SUBSIDIARY
Pszenrol SA		SUBSIDIARY
AGROLAND Spolka z o.o.		SUBSIDIARY
AGROPOL Spolka z o.o.		SUBSIDIARY
BUDUS Spolka z o.o.		SUBSIDIARY
CIESZYSLAW SP z o.o.		SUBSIDIARY
FARMEX Spolka z o.o.		SUBSIDIARY
JASIONNO Spolka z o.o.		SUBSIDIARY
ROLA Spolka z o.o.		SUBSIDIARY
ROLPOL Spolka z o.o.		SUBSIDIARY
ROLZBUD Spolka z o.o		SUBSIDIARY
SOBIERADZ Spolka z o.o.		SUBSIDIARY
TELYN SP. z o.o.		SUBSIDIARY
TOKARY Sp.z o.o.		SUBSIDIARY
TURKUS SP. z o.o.		SUBSIDIARY
WALICHNOWY Sp. z o.o.		SUBSIDIARY
WEZINY SP. z o.o.		SUBSIDIARY
ZIEMROL Spolka z o.o.		SUBSIDIARY
LOZICE Sp. z o.o.		SUBSIDIARY
Adamas SA		SUBSIDIARY
AMBER SP. z o.o.		SUBSIDIARY
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY
OGARDY SP. z o.o.		SUBSIDIARY
OPAL SP z o.o.		SUBSIDIARY
SZAFIR SP. z o.o.		SUBSIDIARY
TIAA Administrative Services LLC	82-2826183	SUBSIDIARY
TIAA CLO I Ltd		SUBSIDIARY
TIAA CLO I LLC		SUBSIDIARY
TIAA CLO II Ltd		SUBSIDIARY
TIAA CLO II LLC		SUBSIDIARY
TIAA CLO III Ltd.		SUBSIDIARY
TIAA CLO III LLC		SUBSIDIARY
TIAA CLO IV Ltd.		SUBSIDIARY
TIAA CLO IV LLC		SUBSIDIARY

(37) Thurrock Retail Park Unit Trust is ultimately controlled and owned entirely by TIAA with 99.5% owned by T-C UK RE Holdings III, LLC and 0.5% owned by T-C UK RE Holdings II, LLC.

(38) Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.

(39) TGA Ginza115 TMK is ultimately controlled and owned entirely by TIAA, with 51% owned by TGA Japan GK Holdings Pte Ltd and 49% of owned by TGA Ginza 115 Holdings Pte Ltd.

(4) TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TH Real Estate U.S. Strategic Industrial Fund I LP	81-2429791	SUBSIDIARY	
TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	81-2410066	SUBSIDIARY	
TH Real Estate U.S. Strategic Industrial Fund I OP, LP		SUBSIDIARY	
SIF 301 Business Center Investor Member LLC	82-3685468	SUBSIDIARY	
301 Business Centre, LLC		SUBSIDIARY	
Buildings 100, 200, 300 LLC		SUBSIDIARY	
Building 400 LLC		SUBSIDIARY	
SIF 60 Chapin Road LLC	82-4088352	SUBSIDIARY	
SIF EBP Member LLC	82-3959987	SUBSIDIARY	
SIF-DP EBP Venture LLC	82-3944178	SUBSIDIARY	
EBP Owner 1 LLC	82-3913810	SUBSIDIARY	
EBP Owner 2 LLC	30-1018623	SUBSIDIARY	
SIF Serrano Business Park Investor Member LLC	82-4165273	SUBSIDIARY	
CRPF Bain IV, LLC		SUBSIDIARY	
SIF Volta Industrial Center LLC	83-0763298	SUBSIDIARY	
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY	
TIAA CMBS I Trust	13-4173396	SUBSIDIARY	
TIAA Diamond Investor, LLC	36-4450150	SUBSIDIARY	
TIAA Diversified Public Investments, LLC	47-4570655	SUBSIDIARY	
TIAA GBS Holding LLC	81-1241294	SUBSIDIARY	
TIAA GBS Singapore Holding Company Pte. Ltd.		SUBSIDIARY	
TIAA Global Business Services (India) Private Limited		SUBSIDIARY	
TIAA Global Equity Income, LLC	46-2860100	SUBSIDIARY	
TIAA Global Public Investments, LLC	26-3594208	SUBSIDIARY	
TIAA GTR HoldCo, LLC	46-3881813	SUBSIDIARY	
Global Timber Resources LLC	46-3210500	SUBSIDIARY	
Global Timber SA LLC	46-3909387	SUBSIDIARY	
Global Timber International LLC	46-3899490	SUBSIDIARY	
Global Timber Spain, SL		SUBSIDIARY	
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY	
Forestal GTR Chile Limitada		SUBSIDIARY	
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY	
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Monte Fresnos, S.A.		SUBSIDIARY	
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Taurion, S.A.		SUBSIDIARY	
GT Europe Cooperatief U.A.		SUBSIDIARY	
Global Timber NL, B.V.		SUBSIDIARY	
GTR Brasil Participacoes Ltda		SUBSIDIARY	
Brasilwood Reflorestamento S.A.		SUBSIDIARY	(40)
GAPK Investimentos Ltda.		SUBSIDIARY	
Brasilwood Reflorestamento S.A.		SUBSIDIARY	(40)
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY	
Paineira Investimentos Florestais S.A.		SUBSIDIARY	
IPOPEMA 95 Closed Investment Fund of Non-Public Assets		SUBSIDIARY	
EKO Topola Sp. z.o.o.		SUBSIDIARY	
Brusno Resort Sp. z.o.o.		SUBSIDIARY	
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(20)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TIAA Global Ag Holdco LLC (continued)			
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	
Global AG Properties Australia Pty. Ltd		SUBSIDIARY	
Global AG Properties Australia Trust		SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(41)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(42)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(43)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(42)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agrícolas Ltda.		SUBSIDIARY	
Jatobá Propriedades Agrícolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agrícolas S.A.		SUBSIDIARY	
Terrainvest Propriedades Agrícolas S.A.		SUBSIDIARY	
Tparone Participações S.A.		SUBSIDIARY	
Toperone Agrícola S.A.		SUBSIDIARY	
Tpartwo Participações S.A.		SUBSIDIARY	
Topertwo Agrícola S.A.		SUBSIDIARY	
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(41)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(43)
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
Agricola AG II Limitada		SUBSIDIARY	
Global Ag II FFI LLC	47-3600919	SUBSIDIARY	
Global Ag Properties II Australia Pty. Ltd.		SUBSIDIARY	
Global AG Properties II Australia Trust		SUBSIDIARY	
Global Ag Properties II New Zealand LP		SUBSIDIARY	
Helios Brasil Participacoes, Ltda.		SUBSIDIARY	
Janus Brasil Participacoes, S.A.		SUBSIDIARY	(44)
Iris Brasil Participaco Ltda.		SUBSIDIARY	
Janus Brasil Participacoes, S.A.		SUBSIDIARY	(44)
AGW Empreendimentos e Participações S.A.		SUBSIDIARY	
Araucaria Propriedades Agricolas Ltda		SUBSIDIARY	
Aroeira Propriedades Agrícolas Ltda		SUBSIDIARY	
Companhia Agrícola Botucatu		SUBSIDIARY	
Copaiba Propriedades Agricolas Ltda		SUBSIDIARY	
Embauba Propriedades Agricolas Ltda		SUBSIDIARY	
Esus Brasil Participações S.A.		SUBSIDIARY	
Itauba Propriedades Agricolas Ltda		SUBSIDIARY	
Jatoba S.A.		SUBSIDIARY	
Jequitibá Propriedades Agrícolas Ltda		SUBSIDIARY	
Oiti Propriedades Agricolas Ltda		SUBSIDIARY	
Samambaia Propriedades Agrícolas Ltda		SUBSIDIARY	
Seringueira Propriedades Agrícolas Ltda		SUBSIDIARY	
Tapia Propriedades Agricolas Ltda		SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Parking LLC	81-5307354	SUBSIDIARY
730 Interpark, LLC	81-5302296	SUBSIDIARY
Aquilla Sonnet LP		AFFILIATE
A-30 Canadian Transport Inc.		SUBSIDIARY
1867 Infrastructure Holdings Inc.		SUBSIDIARY
ACS NA30 Holding Inc.		SUBSIDIARY
Iridium Nouvelle Autoroute 30 Inc.		SUBSIDIARY
Nouvelle Autoroute 30, s.e.n.c.		SUBSIDIARY
TORO/EPP II, LLC	30-0701953	AFFILIATE
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
I 595 Express, LLC	26-4139252	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
McCommas Bluff Holdings LLC		AFFILIATE
Dallas Clean Energy, LLC		AFFILIATE
Dallas Clean Energy McCommas Bluff, LLC		AFFILIATE
Energy Power Investment Company, LLC		SUBSIDIARY
EPP Renewable Energy, LLC		SUBSIDIARY
EPP New Jersey Biogas, LLC		SUBSIDIARY
EPP New Jersey Solar, LLC		SUBSIDIARY
North American Sustainable Energy Fund GP, LLC	46-5268451	AFFILIATE
North American Sustainable Energy Manager, LLC	61-1734097	AFFILIATE
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
Triangle Petroleum Corp	98-0430762	AFFILIATE
Actoil Colorado, LLC	46-3373066	SUBSIDIARY
Great Western Petroleum LLC		AFFILIATE
Great Western Exploration & Development, Inc.		AFFILIATE
Actoil Utica, LLC	46-3628993	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA Park Evanston, LLC	26-1698274	SUBSIDIARY
TIAA Realty, LLC	11-3519531	SUBSIDIARY
T-C 77 Central LLC	81-0902394	SUBSIDIARY
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY
T-C Port Northwest Development, LLC	46-2678242	SUBSIDIARY
TGA 70 Federal Street LLC	81-3961919	SUBSIDIARY
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2335773	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
Stonepeak Infrastructure Fund LP	38-3849546	AFFILIATE
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
Stonepeak GP Holdings LP	30-0696099	SUBSIDIARY
Stonepeak Associates, LLC		SUBSIDIARY
Stonepeak Advisors Holdings LLC	37-1645802	AFFILIATE
Stonepeak Advisors LLC		AFFILIATE

(40) Brasilwood Reflorestamento S.A. is owned 75% by GTR Brasil Participacoes Ltda and 25% by GAPK Investimentos Ltda.

(20) Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

(41) Nova Gaia Brasil Participaco Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

(42) Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.

(43) Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

(44) Janus Brasil Participacoes, S.A. is owned 48.9% by Iris Brasil Participaco Ltda. and 0.47% by Helios Brasil Participacoes, Ltda.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TIAA Super Regional Mall Member Sub, LLC	45-3164600	SUBSIDIARY
T-C Super Regional Mall Venture, LLC	45-3164764	SUBSIDIARY
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY
Tampa Westshore Associates Limited Partnership	38-3173536	AFFILIATE
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY
Grand Canal Shoppes Holdings, LLC		AFFILIATE
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY
CBL/T-C, LLC		SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY
Catalina Solar Lessee, LLC		SUBSIDIARY
730 Orion, LLC		SUBSIDIARY
SG Solutions, LLC	56-2492641	AFFILIATE
AE Investor II, LLC	27-0195010	SUBSIDIARY
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY
TIAA Endowment & Philantropic Servives, LLC	20-5631854	SUBSIDIARY
CCAP GP, LLC	35-2429521	SUBSIDIARY
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
UK PPP Investments, LP		SUBSIDIARY
Wigg (Holdings) Limited		SUBSIDIARY
Wigg Investments Limited		SUBSIDIARY
Merseylink (Holdings) Limited		AFFILIATE
Merseylink (Finance) Limited		AFFILIATE
Merseylink Limited		AFFILIATE
Merseylink (Issuer) plc		AFFILIATE
U.S. Cities Retail Fund LP		SUBSIDIARY
U.S. Cities Retail Fund REIT LLC		SUBSIDIARY
U.S. Cities Retail Fund Operating GP LLC		SUBSIDIARY
U.S. Cities Retail Fund Operating LP		SUBSIDIARY
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY
USCRF KRG JV Investor Member LLC		SUBSIDIARY
KRG – USCRF Retail Portfolio LLC		SUBSIDIARY
U.S. Core-Plus Real Estate Debt Fund LP		SUBSIDIARY
CRED REIT LLC		SUBSIDIARY
CRED REIT Holdco LLC		SUBSIDIARY
CRED REIT Holdco TRS LLC		SUBSIDIARY
WRC Properties, LLC	51-0141732	SUBSIDIARY
Stichting Bewaarder Ziemia Fund		AFFILIATE

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
			13-6110585	3792687			TIAA Board of Overseers	NY	UDP					N	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			13-6022042		777535		College Retirement Equities Fund	NY	NIA	CREF Board of Overseers	Board		CREF Board of Overseers	N	
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3752992	4313230	923530		Teachers Personal Investors Services, Inc.	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4853278				AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	100
			36-4853278				AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Overseers	N	100
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	88.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Overseers	N	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-0595429	4868338			GreenWood Resources China Ltd.	HKG	DS	GWR China Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-0595436	4868347			GreenWood Resources Beijing Forestry Co.	CHN	DS	GreenWood Resources China Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724377			GWR SA, Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724395			GreenWood Resources Chile, S.A.	CHL	DS	GreenWood Resources SA, Ltd.	Ownership	95.000	TIAA Board of Overseers	N	
			98-1016332	4868392			GWR Europe Ltd.	GBR	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	GWR Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			47-4557075	4887580			GWR Property Management International, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GWR Property Management International, LLC	Ownership	99.000	TIAA Board of Overseers	N	200
							GWR Uruguay S.A.	URY	DS	GWR Property Management International, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4796600			Monterrey Forestal GWR S.A.S	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	300
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Overseers	N	300
			82-3187734				Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	75.000	TIAA Board of Overseers	N	
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3784145				Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Overseers	N	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	N	
			47-1208275	4757030			Global Ag II US Corp.	DE	DS	Global Agriculature II AIV, LP	Management		TIAA Board of Overseers	N	
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Ag II US Corp.	Management		TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
			81-3394580	5040560			Oakville 38 Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	N	
			47-3001338	4843308			Sugarloaf East Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	N	
			47-4945982	4904254			True Oak Napa Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	N	
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Overseers	N	400
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843296			Nuveen Australia Pty Ltd	AUS	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5040579			Nuveen UK, Limited	GBR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	600
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	700
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	600
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	900
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	600
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	900
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	900
				4781688			Nuveen Investments Canada Co.	CAN	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			06-1217855	4680325			TH Property Holdings, L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			06-1384746	4900359			Casa Grande Investments I, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			01-0588041	4900386			Casa Grande Investments II, LP	IL	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			82-4363605				CASA Partners VIII GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			47-2134971	4772266			Casa Student Housing Fund GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			36-4477806	4681797			Global Investors GP, L.L.C.	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			81-4262460	5079074			TH Real Estate Global, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3426937				TH Real Estate Global Cities Advisors, LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2748598	4601487			THRE Global Investments LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2986445				THRE GP Holding Company LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4598778				THRE CRED GP Member LLC	DE	DS	THRE GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	

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							CRED GP LLC	DE	DS	THRE CRED GP Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Retail Fund GP LLC	DE	DS	THRE GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5466713	5157909			THRE Permian Investor Asset Manager Member LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-0631410				Permian Investor Asset Manager LLC	DE	DS	THRE Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			82-0607358	5137929			THRE Permian Investor GP Member LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5433582	5140303			Permian Investor GP LLC	DE	DS	THRE Permian Investor GP Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			98-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1163894	4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Overseers	N	1000
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	N	1000
			98-1127648	4618195			TH RE Administration Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128805	4618216			TH RE AIFM Group Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	TH RE AIFM Group Ltd	Ownership	94.900	TIAA Board of Overseers	N	
				4715937			Nuveen Fund (Europe) Management Sàrl	LUX	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841331			Nuveen Fund Management Vanquish (Jersey) Limited	JEY	DS	Nuveen Fund Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4841322			Nuveen Fund Management Vanquish II (Jersey) Limited	JEY	DS	Nuveen Fund Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715964			Asia Pacific Cities Management Sàrl	LUX	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4716774			Nuveen Management AIFM Limited	GBR	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	TH RE AIFM Group Ltd	Ownership	94.900	TIAA Board of Overseers	N	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128787	4618243			TH RE FCACO Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716783			Nuveen Real Estate Management Ltd	GBR	DS	TH RE FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4716868			Nuveen Shopping Centre Verwaltungs GmbH	DEU	DS	Nuveen Real Estate Management Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-0582851	4313182			TIAA-CREF Asset Management UK Limited	GBR	DS	TH RE FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1127632	4618261			TH RE Group Holdings Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715900			AREFM (BVI) Limited		DS	TH RE Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
				4715311			CLOF II (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715263			CLOF II (No 1 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715281			CLOF II (No 2 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4971863			Enhanced Debt Carry SCSp	LUX	DS	Enhanced Debt Carry (GP) Sarl	Ownership	100.000	TIAA Board of Overseers	N	
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Overseers	N	1100
				4715227			Henderson Joint Ventures Property Funds Management Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841247			Islazul General Partner Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715245			Matador LP General Partner Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715366			Nuveen Beteiligung Verwaltungs GmbH	DEU	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715898			Nuveen Immobilien GmbH	DEU	DS	TH RE Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
				4844015			Nuveen Investment Consultancy (Beijing) Co Limited	CHN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	

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							Nuveen Investment Consulting (Shanghai) Co Ltd	CHN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4912763			Nuveen Management Austria GmbH	AUT	DS	TH RE Group Holdings Ltd	Ownership	65.000	TIAA Board of Overseers	N	
				4715357			Nuveen Management Finland Oy	FIN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841256			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5134816			Global Real Estate Debt Partners – Fund II (UK) SCSp	LUX	DS	Nuveen Real Estate Debt Partners II (GP) S.à.r.l	Management	0.500	TIAA Board of Overseers	N	1200
							Nuveen Real Estate Nominees Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715348			Nuveen Singapore Private Limited	SGP	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715919			OMP (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715254			T-C Lux Investments GP Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4901235			TH Real Estate (Australia) Ltd.	AUS	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841265			THRE Australia Real Estate Pty Ltd	AUS	DS	TH Real Estate (Australia) Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							THRE Melbourne Retail Holding 1 Pty Ltd	AUS	DS	TH Real Estate (Australia) Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							THRE Melbourne Retail Asset 1 Pty Ltd	AUS	DS	THRE Melbourne Retail Holding 1 Pty Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715236			TH Real Estate (France) SAS	FRA	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TH Real Estate Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4908337			TH Real Estate PELV GP Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747059			TH RE Corporate Secretarial Services Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4901244			TH RE Italy Srl	ITA	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747152			TH RE Operations Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Tokyo Multifamily GP PTE Ltd	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715320			UK OM (LP3) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4747125			TH RE US Limited	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
			81-2388576	5193381			TH Real Estate U.S. Strategic Industrial Fund I GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1502502	4801885			Global Agriculture AIV, LLC	DE	DS	TIAA Global Ag Special Member LLC	Management		TIAA Board of Overseers	N	
			45-1502684	4867845			Global AG US Corp.	DE	DS	Global Agriculture AIV, LLC	Ownership	56.500	TIAA Board of Overseers	N	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2126174				TPS Investors Carry-Co, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3647870	5116607			U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3698954	5116616			U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3734470	5116625			U.S. Cities Office Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3493929	5057652			U.S. Cities Retail CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	85.000	TIAA Board of Overseers	N	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Management		TIAA Board of Overseers	N	
			26-2747489	4634038			Premiere Agricultural Management International, LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	86.700	TIAA Board of Overseers	N	

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			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			27-3419683	4618122			Westchester Group Asset Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4794482			Westchester Group of Europe Ltd.	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Europe Ltd.	Ownership	99.000	TIAA Board of Overseers	N	1300
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	.1.000	TIAA Board of Overseers	N	1300
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership	.1.000	TIAA Board of Overseers	N	1400
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Overseers	N	1400
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			04-3714572	4774804			Nuveen Investments Advisers LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			02-0767175	4774840	1602169		Nuveen Tradewinds Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			02-0767178	4774859	1383221		Tradewinds Global Investors, LLC	DE	DS	Nuveen Tradewinds Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	1500
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments, Inc.	Ownership	51.000	TIAA Board of Overseers	N	1600
			02-0767178	4774859	1383221		Tradewinds Global Investors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	.0.100	TIAA Board of Overseers	N	1500
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments Holdings, Inc.	Ownership	49.000	TIAA Board of Overseers	N	1600
							Symphony Risk Retention Finance LLC	DE	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							CLO Colnvest I LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-3371278	4601094			JWL Properties, Inc.	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3550737	4601179			T-Investment Properties Corp.	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			16-1735872	4601209			TCPC Associates, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-8218167	4601339			TIAA Gemini Office, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-0793232	5154029			730 Aviator, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2580089				730 Westlands, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Overseers	N	1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1700
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Overseers	N	1800
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1800
			26-1870966	4314808			Active Extension Fund III, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2285816	4860501			Almond Processors, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			04-3671330	4860510			Treehouse California Almonds, LLC	CA	DS	Almond Processors, LLC	Influence		TIAA Board of Overseers	N	
				4747134			ASC Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Overseers	N	
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	99.900	TIAA Board of Overseers	N	
			47-2130842	4772275			Casa Student Housing Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			13-1624203	4600015			CCM Series, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4069196	4899604			CCAP Fund 6 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	87.500	TIAA Board of Overseers	N	
			81-1205888	5010648			CCAP Fund 6 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	97.800	TIAA Board of Overseers	N	
			81-4732595	5183485			CCAP Fund 6 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.100	TIAA Board of Overseers	N	
			82-3167398				CCAP FUND 6 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4079472	4899613			CCAP Fund 8 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	92.100	TIAA Board of Overseers	N	
			81-1212188	5010639			CCAP Fund 8 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	90.900	TIAA Board of Overseers	N	
			81-3718876	5047596			CCAP Fund 8 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.600	TIAA Board of Overseers	N	
			82-3182368				CCAP FUND 8 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0784669	4990882			CCAP Fund GE, L.P.	DE	DS	CCM Series, LLC	Ownership	89.000	TIAA Board of Overseers	N	
			81-0821374	4990903			CCAP Fund HFD, L.P.	DE	DS	CCM Series, LLC	Ownership	98.600	TIAA Board of Overseers	N	
			81-0758188	4990891			CCAP Fund HFND, L.P.	DE	DS	CCM Series, LLC	Ownership	93.600	TIAA Board of Overseers	N	
			81-0801804	4990921			CCAP Fund MRA, L.P.	DE	DS	CCM Series, LLC	Ownership	93.000	TIAA Board of Overseers	N	
			81-0813037	4990912			CCAP Fund PDS, L.P.	DE	DS	CCM Series, LLC	Ownership	89.300	TIAA Board of Overseers	N	
			13-1624203	4600024			CCM Series 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0753491	4990930			CCAP Fund FI, L.P.	DE	DS	CCM Series 2, LLC	Ownership	90.800	TIAA Board of Overseers	N	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Overseers	N	1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.200	TIAA Board of Overseers	N	
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1402136				Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4601852			Mansilla Participacoes LTDA	BRA	DS	Demeter Agricultural Properties, LLC	Ownership	0.000	TIAA Board of Overseers	N	2000
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
				5165481			Enterprise Homes Preservation Fund, LLC	MD	DS	Teachers Insurance and Annuity Association of America	Ownership	70.400	TIAA Board of Overseers	N	
			04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
				4894805			Global Real Estate Debt Partners – Fund I (UK)	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Overseers	N	2100
							Global Real Estate Debt Partners – Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	1200
							GREDP II Holding S.à.r.l	LUX	DS	Global Real Estate Debt Partners – Fund II (UK) SCSp	Ownership	100.000	TIAA Board of Overseers	N	
							GREDP II Lending Limited	GBR	DS	Global Real Estate Debt Partners – Fund II (UK) SCSp	Ownership	100.000	TIAA Board of Overseers	N	
			20-1930384		1684621		Gresham CMS Fund, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			32-0509812		1699398		GreshamQuant ACAR Fund LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Overseers	N	
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-2031403	4860800			Inception Partners IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			46-2062147	4860819			Inception Partners V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Overseers	N	
			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Overseers	N	
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2007833	4635334			Liberty M & R SPV II, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	99.900	TIAA Board of Overseers	N	2000
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	

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				4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644309			Aguas de Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	N	
			11-3034756	4611806			TIAA Stafford-Harrison LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	6.000	TIAA Board of Overseers	N	2200
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	50.000	TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	6.000	TIAA Board of Overseers	N	2300
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	50.000	TIAA Board of Overseers	N	
							Cityhold Iconic Holding SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	88.000	TIAA Board of Overseers	N	
							Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	2200
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	100.000	TIAA Board of Overseers	N	2400
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.000	TIAA Board of Overseers	N	2400
				4613819			154 Rue De L'Universite SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615701			154 Rue De L'Universite S.a.r.l	FRA	DS	154 Rue De L'Universite SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2300
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Redevelopment Property II B.V.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Overseers	N	2500
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Overseers	N	2500
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2600
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2600
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Overseers	N	2700
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Overseers	N	2700
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2800
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2800
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4920049			KS Freehold S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4920058			Cityhold Participations S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4920085			SMA Investment S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4612997			T-C Neuperlach Development S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4617497			T-C Pep Property S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4613837			Villabe SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614807			Des Brateaux SARL	FRA	DS	Villabe SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4612821			Bruyeres I SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614898			Olympe Holding SARL	FRA	DS	Bruyeres I SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4862998			Olympe EURL	FRA	DS	Olympe Holding SARL	Ownership	100.000	TIAA Board of Overseers	N	
				4612830			Bruyeres II SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615587			Servin Holding SARL	FRA	DS	Bruyeres II SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4617684			Servin EURL	FRA	DS	Servin Holding SARL	Ownership	100.000	TIAA Board of Overseers	N	
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Overseers	N	2900
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.200	TIAA Board of Overseers	N	2900
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	51.000	TIAA Board of Overseers	N	
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	94.900	TIAA Board of Overseers	N	3000
				4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	Erlangen Arcaden Verwaltungs GmbH	Ownership	5.100	TIAA Board of Overseers	N	3000
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	DS	ND Properties, Inc.	Management		TIAA Board of Overseers	N	3100
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	DS	U.S. Cities Fund GP, LLC	Management		TIAA Board of Overseers	N	3100
			20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-2193218	4952639			T-C Coronado LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4841790	4914721			T-C Ocean Air, LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1364650	4617590			U.S. Cities Fund Operating GP, LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3755756	4863463			T-C 40 Broad Street LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-4768909	4618289			T-C 3333 Wisconsin Avenue, LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			29-1963113				T-C Cypress Park West LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-2612359	4617723			T-C Ellington LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			26-1700245	4617853			T-C King Street Station LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			27-3760906	4617947			T-C Newbury Common LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			47-2474310	4793038			T-C Park 19 LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-2532161	4793047			T-C Savier Street Flats LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			27-4180357	4618113			T-C State House on Congress Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			14-2005711	4618131			T-C Stonecrest LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3629374	5057670			TCPF 300 SW 27 LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3738136	5115495			U.S. Cities Industrial Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3681230	5115972			U.S. Cities Industrial Fund REIT LLC	DE	DS	U.S. Cities Industrial Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3671343	5116755			U.S. Cities Industrial Fund Operating GP LLC	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3757117	5116250			U.S. Cities Industrial Fund Operating LP	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0977024	5116803			T-C Business Parkway LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			37-1853906	5116728			T-C Gorman Road LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			36-4863777	5116737			T-C Hermosa Avenue LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			35-2589556	5116746			T-C Lakewood Corporate Center LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
				5116764			T-C Miraloma Avenue LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3765537	5115507			U.S. Cities Multifamily Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3870674	5115963			U.S. Cities Multifamily Fund REIT LLC	DE	DS	U.S. Cities Multifamily Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3716920	5116782			U.S. Cities Multifamily Fund Operating GP LLC	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3794611	5116773			U.S. Cities Multifamily Fund Operating LP	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3814378	5115516			U.S. Cities Office Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3911937	5115945			U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3881522	5116595			U.S. Cities Office Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3839479	5116791			U.S. Cities Office Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			38-4031444	5117604			T-C 2500 Wilson Boulevard LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			30-0977037	5117613			T-C Ridgepointe Corporate Center LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			38-4031398	5117622			T-C Township 14 LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			35-2589573	5117631			T-C World Trade Center North LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3437405	5057689			U.S. Cities Retail CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3573421	5066403			U.S. Cities Retail CPF Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3925904	5087958			CPF/UIR Joint Venture TRS LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3578259	5086924			U.S. Cities Retail CPF Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3473773	5075713			U.S. Cities Retail CPF Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2264739	4785949			T-C 636 Sixth Avenue Retail LLC	DE	DS	CPF 636 Sixth Avenue LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	.1.000	TIAA Board of Overseers	N	3200
				4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Overseers	N	3200
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			26-1963207	4618104			T-C Roosevelt Square LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-4935916	4952611			TCAM Core Prop Fund REIT 2 LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-4016470	4865159			T-C 51 Sleeper Street LLC	DE	DS	TCAM Core Prop Fund REIT 2 LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Overseers	N	
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
				4313100			Polar Star Canadian Oil and Gas Holding, Inc .	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612755			Adastra Management, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Management		TIAA Board of Overseers	N	
				4936095			Nova Star Oil and Gas Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Ownership	100.000	TIAA Board of Overseers	N	
				4313128			Polar Star Canadian Oil and Gas, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Ownership	100.000	TIAA Board of Overseers	N	
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			81-6646838	5018644			Primary Residential Individual Mortgage Entity Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Overseers	N	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4611927			Forestal y Agricola Silvoligna Chile Limitada	CHL	DS	Renewable Timber Resources, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			11-3564797	4643898			RT Tri-State LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2092098	4763170			T-C 101 Miller Street Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2081462	4763808			T-C 101 Miller Street LLC	DE	DS	T-C 101 Miller Street Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4599977			T-C 20 Hunter Street (AUS) Pty Ltd	AUS	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3922951	4599968			T-C 20 Hunter Street (US), LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2525521	4998468			T-C 400 Montgomery, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5077128			400 Montgomery Investors, LLC	DE	DS	T-C 400 Montgomery, LLC	Ownership	97.500	TIAA Board of Overseers	N	
			27-4123754	4601777			T-C 685 Third Avenue Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3835063	4643982			T-C 685 Third Avenue Venture, LLC	DE	DS	T-C 685 Third Avenue Member, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			27-3095569	4644000	1510620		T-C 685 Third Avenue, LLC	DE	DS	T-C 685 Third Avenue Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2986461	4843380			T-C 685 Third Avenue Mezzanine LLC	DE	DS	T-C 685 Third Avenue, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			61-1754745	4843915			T-C 685 Third Avenue Owner LLC	DE	DS	T-C 685 Third Avenue Mezzanine LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4868477			T-C 20 Hunter Street (AUS) Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Overseers	N	
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Overseers	N	3300
			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	N	3300
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	N	
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.600	TIAA Board of Overseers	N	
				4908373			Neptune Polish Property Venture BV	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	3400
				5195291			Neptune Polish HoldCo 2 B.V.	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Polish HoldCo 2 B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.000	TIAA Board of Overseers	N	3400
				5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5085691			Nevis Getafe S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
			45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Overseers	N	
				4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-3527067	5205060			NR 844 North LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5519657				NR Defoor Hills LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3539243	5205088			NR Denver Industrial Portfolio LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
							NR ECF Investor Ltd.	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3556058	5205079			NR Kirkland Crossing LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5503093				NR Tacara at Steiner Ranch LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Overseers	N	
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-1754243	4617321	1577563		T-C 470 Park Avenue South Owner LLC	DE	DS	T-C 470 Park Avenue South Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Overseers	N	
							Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Overseers	N	3500
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Overseers	N	3500
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Influence		TIAA Board of Overseers	N	1100
				4894805			Global Real Estate Debt Partners – Fund I (UK)	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	36.300	TIAA Board of Overseers	N	2100

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			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C M-T Venture LLC	Ownership	99.900	TIAA Board of Overseers	N	
			47-1954609	4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1828871	4749905			T-C Mt. Ommaney Centre LLC	DE	DS	T-C Mt. Ommaney Centre Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8309570	4601795			T-C SMA I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8309587	4619790			CPPIB-TIAA US Real Property Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	3600
			20-8309587	4619790			CPPIB-TIAA US Real Property Fund LP	DE	DS	T-C SMA I, LLC	Ownership	.1.000	TIAA Board of Overseers	N	3600
			20-8309597	4643991			C-T REIT, LLC	DE	DS	CPPIB-TIAA US Real Property Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			20-8309622	4644019			C-T Shenandoah, LLC	DE	DS	C-T REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Overseers	N	
			47-1508630	4746968			T-C 526 Route 46 LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2762767	4644028			T-C Barton Springs LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2719700	4644037			T-C Century Plaza LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2569491	4843317			T-C Copley LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-4023559	4644046			T-C Des Peres Corners LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2272411	5010666			T-C Fairway Center II LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3678318	4644103			T-C RDC, LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3525878	4644112			T-C Scripps Ranch LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3415834	4644130			T-C Shoppes at Monarch Lakes LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4977129	4653909			T-C Uptown Apartments, LLC	DE	DS	PennMuni-TIAA U.S. Real Estate Fund, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-1858182	4599137			T-C SMA III, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2204918	4990976			T-C The Edge at Flagler Village, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2691474	5014299			T-C UK RE Holdings II, LLC	DE	DS	T-C UK RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3299073	5018635			T-C UK RE Holdings III, LLC	DE	DS	T-C UK RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings III, LLC	Ownership	99.500	TIAA Board of Overseers	N	3700
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings II, LLC	Ownership	.0.500	TIAA Board of Overseers	N	3700
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			83-0977309				SRMF Baybrook REIT LLC	DE	DS	T-C U.S. Super Regional Mall Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-0990258				SRMF Investors TRS LLC	DE	DS	SRMF Baybrook REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1015425				SRMF Investor Member LLC	DE	DS	SRMF Baybrook REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1028560				SRMF La Cantera REIT LLC	DE	DS	T-C U.S. Super Regional Mall Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1046807				SRMF La Cantera Investor Member LLC	DE	DS	SRMF La Cantera REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1059934				SRMF TMIC REIT LLC	DE	DS	T-C U.S. Super Regional Mall Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1070532				SRMF TMIC Investor Member LLC	DE	DS	SRMF TMIC REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4717093	5098459			SRMF Town Square Investor Member LLC	DE	DS	T-C U.S. Super Regional Mall Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
				5104547			SRMF Town Square Venture LLC	DE	DS	SRMF Town Square Investor Member LLC	Ownership	85.000	TIAA Board of Overseers	N	
							SRMF Town Square Owner LLC	DE	DS	SRMF Town Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4447657	4896322			T-C Pearl Reit 2 LLC	DE	DS	T-C U.S. Super Regional Mall Fund LP	Ownership	100.000	TIAA Board of Overseers	N	

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			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Overseers	N	3800
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Overseers	N	3800
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5321319	4930196			Westland At Waterford REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5635267	4933003			Westland At Waterford General Partner LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5580924	4932994			Westland At Waterford Operating LP	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5445045	4933115			703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5471474	4933049			703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5405436	4933124			701 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5417563	4933058			701 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Overseers	N	400
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Overseers	N	
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
				5044607			TEFF Investments B.V.	NLD	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
				5093856			Dangro Invest SA	DNK	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
							CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117417			AGROLAND Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117426			AGROPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	

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				5117444			CIESZYSLAW SP z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117453			FARMEX Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117462			JASIONNO Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117677			TELYN SP. z.o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117686			TOKARY Sp.z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117707			TURKUS SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116492			OGARDY SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116465			SZAFIR SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-4830474				TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-5387735				TGA 4341 Horizon North Parkway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2225812				TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2311300				TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-0780652				TGA Connections at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2708488				Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3602072	5040551			TGA Japan Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5047710			TGA Japan Holdings Pte Ltd	SGP	DS	TGA Japan Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5048771			TGA Japan GK Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5049929			TGA Ginza115 GK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	99.000	TIAA Board of Overseers	N	
				5049938			TGA Ginza115 TMK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	51.000	TIAA Board of Overseers	N	3900
				5048762			TGA Ginza 115 Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5049938			TGA Ginza115 TMK	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	49.000	TIAA Board of Overseers	N	3900
				5050064			TGA Ginza115 ISH	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			82-1169084				TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1198745				TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Overseers	N	
			82-1187131				TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Overseers	N	
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			83-0723201				TGA Yorktown Trinity Groves LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	97.400	TIAA Board of Overseers	N	
			82-0646994	5077164			TGAM Agribusiness Fund Holdings LP	DE	DS	TGAM Agribusiness Fund LP	Ownership	86.800	TIAA Board of Overseers	N	
			27-4871720				The TAP CommodityBuilder Fund, L.L.C.	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			20-4410108				The Tap Fund, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			81-2429791	5194061			TH Real Estate U.S. Strategic Industrial Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			81-2410066	5205097			TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	DE	DS	TIAA U.S. Strategic Industrial Fund I, LP	Ownership	100.000	TIAA Board of Overseers	N	
				5194070			TH Real Estate U.S. Strategic Industrial Fund I OP, LP	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3685468				SIF 301 Business Center Investor Member LLC	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
							301 Business Centre, LLC	DE	DS	SIF 301 Business Center Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
							Buildings 100, 200, 300 LLC	DE	DS	301 Business Centre, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Building 400 LLC	DE	DS	301 Business Centre, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4088352				SIF 60 Chapin Road LLC	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3959987				SIF EBP Member LLC	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3944178				SIF-DP EBP Venture LLC	DE	DS	SIF EBP Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
			82-3913810				EBP Owner 1 LLC	DE	DS	SIF-DP EBP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1018623				EBP Owner 2 LLC	DE	DS	SIF-DP EBP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4165273				SIF Serrano Business Park Investor Member LLC	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							CRPF Bain IV, LLC	DE	DS	SIF Serrano Business Park Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
			83-0763298				SIF Volta Industrial Center LLC	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2826183				TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
				5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							TIAA CLO IV LLC	DE	DS	TIAA CLO IV Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4450150	4599221			TIAA Diamond Investor, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							Everbank Funding, LLC	DE	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			59-3531592	2735146			TIAA, FSB	US	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			59-3547521	4318057			AMC Holding, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			43-1823879	4318066			Customerone Financial Network, Inc.	DE	DS	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			43-1832741	4318093	1085802		Evertrade Direct Brokerage, Inc.	MO	DS	Customerone Financial Network, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-1208070	4460817			Business Property Lending, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			11-3642567	4318178			Elite Lender Services, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			27-3035172	4317939			Everbank Wealth Management, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			61-1560018	4318217	1436613		Tygris Commercial Financial Group, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-2483829	3867400			Tygris Asset Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			81-1241294	4979391			TIAA GBS Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5006838			TIAA Global Business Services (India) Private Limited	IND	DS	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Overseers	N	
			45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Overseers	N	
			80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Overseers	N	1900
			46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
				4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	4000
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4100
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	100.000	TIAA Board of Overseers	N	4200
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4100
				4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653981			Jatobá Propriedades Agrícolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.000	TIAA Board of Overseers	N	4000
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.000	TIAA Board of Overseers	N	4200

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Management		TIAA Board of Overseers	N	
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
				4900519			Agrícola Ag II Limitada	CHL	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3600919	4845704			Global Ag II FFI LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4894823			Global Ag Properties II Australia Pty, Ltd.	AUS	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4794286			Global Ag Properties II Australia Trust	AUS	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5040524			Global Ag Properties II New Zealand LP	NZL	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4755456			Helios Brasil Participacoes, Ltda.	BRA	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4794295			Janus Brasil Participacoes, S.A.	BRA	DS	Helios Brasil Participacoes, Ltda.	Management		TIAA Board of Overseers	N	4300
				4757012			Iris Brasil Participaco Ltda.	BRA	DS	Helios Brasil Participacoes, Ltda.	Ownership	100.000	TIAA Board of Overseers	N	
				4794295			Janus Brasil Participacoes, S.A.	BRA	DS	Iris Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4300
				4801782			AGW Empreendimentos e Participações S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				5147030			Araucaria Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901459			Aroeira Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4801700			Companhia Agrícola Botucatu	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Copaiba Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Embauba Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4802145			Esus Brasil Participações S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				5087855			Itauba Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4801773			Jatoba S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4894832			Jequitibá Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Oiti Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901468			Samambaia Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901477			Seringueira Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Tapia Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2860100	4599276			TIAA Global Equity Income, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	82.400	TIAA Board of Overseers	N	
				4868440			Forestal GTR Chile Limitada	DE	DS	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Overseers	N	
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Overseers	N	4400
							GAPK Investimentos Ltda.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
							Brasilwood Reflorestamento S.A.	BRA	DS	GAPK Investimentos Ltda.	Ownership	25.000	TIAA Board of Overseers	N	4400
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	

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				4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4868422			EKO Topola Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
				4802800			Brusno Resort Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-5307354	51539833			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4626109			Aquilla Sonnet LP	CAN	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
				4936107			A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4887571			1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4946843			ACS NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4947327			Iridium Nouvelle Autoroute 30 Inc.	CAN	DS	ACS NA30 Holding Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4645847			Nouvelle Autoroute 30, s.e.n.c.	CAN	DS	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Overseers	N	
			30-0701953	4619530			TORO/EPP II, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-4139252	4643339			I 595 Express, LLC	DE	DS	I 595 Toll Road, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4895660			McCommas Bluff Holdings LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Overseers	N	
				4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Overseers	N	
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Biogas, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Solar, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5268451	4810597			North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
			61-1734097	4810551			North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-0430762	4651530			Triangle Petroleum Corp	CO	DS	Actoil Bakken, LLC	Influence		TIAA Board of Overseers	N	
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Influence		TIAA Board of Overseers	N	
							Great Western Exploration & Development, Inc.	DE	DS	Great Western Petroleum LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	N	
			26-1698274	4599173			TIAA Park Evanston, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			82-2885306				TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			38-3849546	4603155			Stonepeak Infrastructure Fund LP	DE	DS	TIAA-Stonepeak Investments I, LLC	Influence		TIAA Board of Overseers	N	
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			30-0696099	4643955			Stonepeak GP Holdings LP	DE	DS	TIAA-Stonepeak Investments II, LLC	Ownership	50.000	TIAA Board of Overseers	N	
				4643964			Stonepeak Associates, LLC	DE	DS	Stonepeak GP Holdings LP	Ownership	100.000	TIAA Board of Overseers	N	
			37-1645802	4643919			Stonepeak Advisors Holdings LLC	DE	DS	TIAA-Stonepeak Investments II, LLC	Influence		TIAA Board of Overseers	N	
				4643946			Stonepeak Advisors LLC	DE	DS	Stonepeak Advisors Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Overseers	N	
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Overseers	N	
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	N	
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							730 Orion, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Overseers	N	
			27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	N	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TCAM DOF GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5631854	4314282			TIAA Endowment & Philantropic Servives, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			35-2429521	4612858			CCAP GP, LLC	DE	DS	TIAA Endowment & Philantropic Servives, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Overseers	N	
				4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Overseers	N	
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							KRG – USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							CRED REIT LLC	DE	DS	U.S. Core+ Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
							CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
							CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	

Asterisk	Explanation
100	AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.
200	Greenwood Resources Brasil, Ltda. is ultimately controlled and owned entirely by TIAA, with 99% owned by GWR Property Management International, LLC and 1% owned by GreenWood Resources, Inc.
300	CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.
400	TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC
500	TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
600	TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%
700	TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
800	TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
900	TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
1000	Nuveen Real Estate Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.
1100	European Cities Partnership SCSp is owned 31.9% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.à.r.l.
1200	Global Real Estate Debt Partners – Fund II (UK) SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.
1300	Westchester Group SRL is controlled and owned entirely by TIAA, with 99% owned by Westchester Group of Europe Ltd. and 1% owned by Westchester Group of Poland Sp. Z.o.o.
1400	Westchester Group South America Gestao de Investimentos Ltda. is controlled and owned entirely by TIAA, with 99% owned by Westchester Group Investment Management, Inc. and 1% owned by Westchester Group Real Estate, Inc.
1500	Tradewinds Global Investors, LLC is ultimately controlled and owned entirely by TIAA, with 99.95% owned by Nuveen Tradewinds Holdings, LLC and 0.05% owned by Nuveen Investments, Inc.
1600	Symphony Asset Management, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen Investments, Inc. and 49% owned by Nuveen Investments Holdings, Inc.
1700	730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.
1800	730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
1900	Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.

Asterisk	Explanation
2000	Mansilla Participacoes LTDA is ultimately controlled and owned entirely by TIAA, which directly owns 99.99%. Demeter Agricultural Properties, LLC, which is owned 100% by TIAA, owns 0.01%.
2100	Global Real Estate Debt Partners – Fund I (UK) is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, also owns 36.3%.
2200	Cityhold Nymphe S.à r.l. (Nymphe) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.
2300	Cityhold Euro S.à r.l. (CES) is ultimately controlled by TIAA via a 50% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.
2400	SNC Roosevelt is ultimately controlled by TIAA via a 50% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%).
2500	London Belgrave Unit Trust (LBUT) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).
2600	New Fetter Lane Unit Trust (NFLUT) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).
2700	60 Great Portland Street Unit Trust (60GPS) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).
2800	70 St. Mary Axe Unit Trust (SMAUT) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).
2900	Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.
3000	Erlangen Arcaden GmbH & Co. KG is controlled by TIAA, and partially owned by TIAA Lux 5 S.à r.l., which owns 94.9% and Erlangen Arcaden Verwaltungs GmbH which owns 5.1%.
3100	U.S. Cities Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 26.7%, and U.S. Cities Fund GP, LLC, which owns less than .01%.
3200	1608 Chestnut Partners LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
3300	T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
3400	Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.6% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).
3500	Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC
3600	CPPIB-TIAA US Real Property Fund LP is controlled by TIAA, which owns 50%. T-C SMA I, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.
3700	Thurrock Retail Park Unit Trust is ultimately controlled and owned entirely by TIAA with 99.5% owned by T-C UK RE Holdings III, LLC and 0.5% owned by T-C UK RE Holdings II, LLC.
3800	Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.
3900	TGA Ginza115 TMK is ultimately controlled and owned entirely by TIAA, with 51% owned by TGA Japan GK Holdings Pte Ltd and 49% of owned by TGA Ginza 115 Holdings Pte Ltd.
4000	Nova Gaia Brasil Participaco Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
4100	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
4200	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
4300	Janus Brasil Participacoes, S.A. is owned 48.9% by Iris Brasil Participaco Ltda. and 0.47% by Helios Brasil Participacoes, Ltda.
4400	Brasilwood Reflorestamento S.A. is owned 75% by GTR Brasil Participacoes Ltda and 25% by GAPK Investimentos Ltda.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

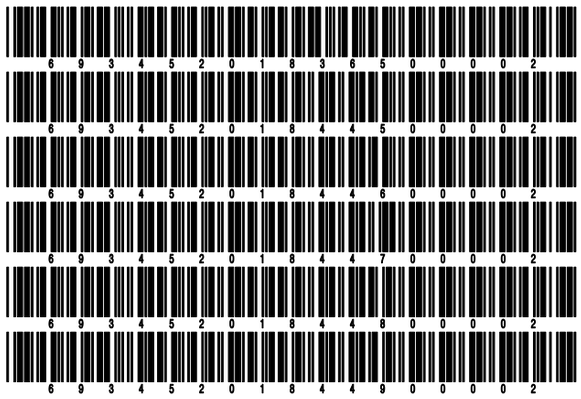
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1. The company is not a U.S. branch of a Non-U.S. insurer.
2.
3.
4.
5.
6.
7.

Bar Code:

2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Post retirement benefit obligation liability	(48,031,287)	(48,884,691)
2597. Summary of remaining write-ins for Line 25 from overflow page	(48,031,287)	(48,884,691)

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Policyholder reinvestment of annuity benefits	40,605,086	44,399,639	83,358,268
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	40,605,086	44,399,639	83,358,268

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,078,326,041	2,230,306,840
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	165,111,028	6,326,272
	2.2 Additional investment made after acquisition	4,066,168	13,651,974
3.	Current year change in encumbrances		(4,999,000)
4.	Total gain (loss) on disposals		66,530,912
5.	Deduct amounts received on disposals	92,899,138	176,556,319
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	27,282,346	56,934,639
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,127,321,753	2,078,326,041
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	2,127,321,753	2,078,326,041

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	26,602,236,111	21,100,552,328
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,883,466,059	6,577,027,264
	2.2 Additional investment made after acquisition	166,213,633	92,311,710
3.	Capitalized deferred interest and other	2,139,066	4,167,667
4.	Accrual of discount	222,049	848,157
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	1,201	(8,469,688)
7.	Deduct amounts received on disposals	1,265,625,515	1,289,621,528
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,814,565	4,055,276
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(110,647,808)	129,475,477
10.	Deduct current year's other than temporary impairment recognized	55,097,268	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	29,221,092,964	26,602,236,111
12.	Total valuation allowance		(5,616,085)
13.	Subtotal (Line 11 plus Line 12)	29,221,092,964	26,596,620,026
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	29,221,092,964	26,596,620,026

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	29,910,137,558	27,586,766,244
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	394,904,943	988,644,129
	2.2 Additional investment made after acquisition	1,716,594,850	3,379,508,624
3.	Capitalized deferred interest and other		
4.	Accrual of discount	10,562	20,082
5.	Unrealized valuation increase (decrease)	(679,968,784)	944,054,645
6.	Total gain (loss) on disposals	13,344,749	(14,413,422)
7.	Deduct amounts received on disposals	1,651,814,732	2,625,421,380
8.	Deduct amortization of premium and depreciation	74,651	154,449
9.	Total foreign exchange change in book/adjusted carrying value	(128,999,803)	105,284,957
10.	Deduct current year's other than temporary impairment recognized	159,233,297	454,151,872
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	29,414,901,395	29,910,137,558
12.	Deduct total nonadmitted amounts	121,278,428	125,754,484
13.	Statement value at end of current period (Line 11 minus Line 12)	29,293,622,967	29,784,383,074

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	190,925,380,722	188,791,211,033
2.	Cost of bonds and stocks acquired	12,730,659,477	34,011,959,927
3.	Accrual of discount	212,712,356	469,198,558
4.	Unrealized valuation increase (decrease)	147,152,991	309,203,105
5.	Total gain (loss) on disposals	174,520,212	892,485,717
6.	Deduct consideration for bonds and stocks disposed of	11,957,902,168	33,128,600,398
7.	Deduct amortization of premium	99,610,477	365,639,705
8.	Total foreign exchange change in book/adjusted carrying value	(106,021,515)	322,084,325
9.	Deduct current year's other than temporary impairment recognized	77,437,043	376,521,840
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	32,690,971	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	191,982,145,526	190,925,380,722
12.	Deduct total nonadmitted amounts	6,636,964	12,065,418
13.	Statement value at end of current period (Line 11 minus Line 12)	191,975,508,562	190,913,315,304

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	119,690,007,759	11,440,629,834	12,292,670,879	189,377,927	119,690,007,759	119,027,344,641		120,146,815,597
2.	NAIC 2 (a)	48,675,782,440	2,335,076,427	2,045,565,475	(93,502,027)	48,675,782,440	48,871,791,365		47,568,013,163
3.	NAIC 3 (a)	9,935,584,263	728,786,314	801,796,092	(215,597,574)	9,935,584,263	9,646,976,911		9,540,073,031
4.	NAIC 4 (a)	5,609,223,230	897,313,311	484,511,098	(61,943,533)	5,609,223,230	5,960,081,910		5,894,291,184
5.	NAIC 5 (a)	1,895,373,883	53,597,459	111,411,001	143,267,664	1,895,373,883	1,980,828,005		1,808,335,075
6.	NAIC 6 (a)	313,197,173	40,652,288	11,222,238	4,896,988	313,197,173	347,524,211		297,663,447
7.	Total Bonds	186,119,168,748	15,496,055,633	15,747,176,783	(33,500,555)	186,119,168,748	185,834,547,043		185,255,191,497
	PREFERRED STOCK								
8.	NAIC 1	29,000,000				29,000,000	29,000,000		29,000,000
9.	NAIC 2	215,808,398				215,808,398	215,808,398		215,808,398
10.	NAIC 3		4,061,896		(68,437)		3,993,459		
11.	NAIC 4	50,000,000				50,000,000	50,000,000		73,712,776
12.	NAIC 5	36,896,521				36,896,521	36,896,521		19,030,673
13.	NAIC 6	156,874,563	28,000,000	93,000,000	(81,038)	156,874,563	91,793,525		
14.	Total Preferred Stock	488,579,482	32,061,896	93,000,000	(149,475)	488,579,482	427,491,903		337,551,847
15.	Total Bonds and Preferred Stock	186,607,748,230	15,528,117,529	15,840,176,783	(33,650,030)	186,607,748,230	186,262,038,946		185,592,743,344

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

NAIC 1 $ 12,499,479 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	XXX	XXX	XXX		

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	42,804,493	173,254,123
2.	Cost of short-term investments acquired		122,454,883
3.	Accrual of discount		1,661
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,948,375	(513,821)
6.	Deduct consideration received on disposals	44,578,943	258,017,141
7.	Deduct amortization of premium	12,012	64,669
8.	Total foreign exchange change in book/adjusted carrying value	(161,913)	5,689,457
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		42,804,493
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		42,804,493

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(226,363,523)
2.	Cost Paid/(Consideration Received) on additions	11,497,454
3.	Unrealized Valuation increase/(decrease)	(50,196,591)
4.	Total gain (loss) on termination recognized	(70,449,891)
5.	Considerations received/(paid) on terminations	(70,449,891)
6.	Amortization	(8,679,319)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	359,501,855
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	85,759,876
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	85,759,876

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
723787A*8	PIONEER NATURAL RESOURCES	2	5,000,000	5,821,262	6,426,657	07/26/2011	09/20/2021	CREDIT DEFAULT SWAP ON PIONEER NATURAL RESOURCES, TERMINATION DATE: 09/20/2021, (5,000,000 NOTIONAL, 1% FIXED RATE)	(178,329)	112,807	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	1	5,999,591	6,313,850
698299F*0	REPUBLIC OF PANAMA	2	5,000,000	4,400,453	4,915,719	06/21/2013	09/20/2018	CREDIT DEFAULT SWAP ON REPUBLIC OF PANAMA, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(6,399)	9,664	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	4,406,852	4,906,055
78307AL*2	RUSSIAN FEDERATION	3	5,000,000	4,397,264	4,909,407	06/28/2013	09/20/2018	CREDIT DEFAULT SWAP ON RUSSIAN FEDERATION, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(9,588)	3,352	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	4,406,852	4,906,055
88322KC*0	KINGDOM OF THAILAND	2	5,000,000	4,401,542	4,916,180	08/23/2013	09/20/2018	CREDIT DEFAULT SWAP ON KINGDOM OF THAILAND, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(5,310)	10,125	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	4,406,852	4,906,055
560904D*2	MALAYSIA	1	5,000,000	4,401,542	4,914,784	08/23/2013	09/20/2018	CREDIT DEFAULT SWAP ON MALAYSIA, TERMINATION DATE: 09/20/2018, (5,000,000 NOTIONAL, 1% FIXED RATE)	(5,310)	8,729	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	4,406,852	4,906,055
12518*HN3	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	42,995,634	55,312,381	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	56,234	911,990	912810-QA-9	US TREASURY N/B United States Treasury No 3.5 3.5% due 2/15/2039	1	42,939,400	54,400,391
12518*HP8	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	55,281,743	57,441,287	07/29/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	78,580	911,990	912810-QS-0	US TREASURY N/B United States Treasury No 3.75 3.75% due 8/15/2041	1	55,203,163	56,529,297
12518*HQ6	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	48,383,368	52,842,068	07/29/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	84,227	911,990	912810-QT-8	US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	1	48,299,141	51,930,078
											912810-QA-9	US TREASURY N/B United States Treasury No 3.5 3.5% due 2/15/2039	1		
12518*HL7	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,868,101	52,210,818	07/30/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	79,414	911,990	912810-QU-5	US TREASURY N/B United States Treasury No 3.12 3.125% due 2/15/42	1	49,788,687	51,298,828
12518*HM5	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	50,506,449	58,376,834	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	84,777	911,990	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 6 7/8% Due 8/15/2025	1	50,421,672	57,464,844
12518*JK7	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,527,642	56,630,740	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	303,058	911,990	912810-RE-0	US TREASURY N/B United States Treasury No 3.62 3.625% Due 2/15/2044	1	49,224,584	55,718,750
12518*JF8	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,455,067	56,630,740	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	275,982	911,990	912810-RE-0	US TREASURY N/B United States Treasury No 3.62 3.625% Due 2/15/2044	1	49,179,085	55,718,750
12518*JE1	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,713,559	52,210,818	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (50,000,000 NOTIONAL, 1% FIXED RATE)	249,982	911,990	912810-QU-5	US TREASURY N/B United States Treasury No 3.12 3.125% Due 2/15/2042	1	49,463,577	51,298,828
12518*JG6	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	24,917,131	26,105,409	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (25,000,000 NOTIONAL, 1% FIXED RATE)	107,319	455,995	912810-QU-5	US TREASURY N/B United States Treasury No 3.12 3.125% Due 2/15/2042	1	24,809,812	25,649,414
12518*JL5	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	24,876,690	26,547,401	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, TERMINATION DATE: 12/20/2020, (25,000,000 NOTIONAL, 1% FIXED RATE)	111,858	455,995	912810-QU-5	US TREASURY N/B United States Treasury No 3.12 3.125% Due 2/15/2042	1	24,764,832	26,091,406

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											912810-RE-0	US TREASURY N/B United States Treasury No 3.62 3.625% Due 2/15/2044	1		
12518*JT8	CDX.NA.IG27 SR. TRANCHE	1	25,000,000	25,670,788	25,215,681	09/28/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (25,000,000 NOTIONAL, 1% FIXED RATE)	118,070	444,849	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 3.125% Due 2/15/2042	1	25,552,718	24,770,832
12518*JQ4	CDX.NA.IG27 SR. TRANCHE	1	25,000,000	25,915,725	26,147,842	09/28/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (25,000,000 NOTIONAL, 1% FIXED RATE)	128,468	444,849	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.125% Due 2/15/2042	1	25,787,257	25,702,993
12518*JW1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	51,843,194	52,295,682	09/29/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	268,679	889,697	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.125% Due 2/15/2042	1	51,574,515	51,405,985
12518*JP6	CDX.NA.IG27 SR. TRANCHE	1	40,000,000	41,431,056	41,640,388	09/30/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (40,000,000 NOTIONAL, 1% FIXED RATE)	220,799	711,758	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.125% Due 2/15/2042	1	41,210,257	40,928,630
											3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.625% Due 2/15/2044	1		
12518*JM3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	47,458,743	58,354,541	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	275,998	889,697	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.125% Due 2/15/2042	1	47,182,745	57,464,844
12518*JS0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	46,863,590	48,934,619	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	238,489	889,697	912810-QX-9	US TREASURY N/B United States Treasury No 2.75 3.125% Due 2/15/2042	1	46,625,101	48,044,922
12518*JR2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	48,077,090	48,934,619	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	238,489	889,697	912810-QX-9	US TREASURY N/B United States Treasury No 2.75 3.125% Due 2/15/2042	1	47,838,601	48,044,922
12518*HT0	CDX.NA.IG.26	2	125,000,000	127,492,737	145,461,294	07/30/2016	06/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.26, TERMINATION DATE: 06/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	979,866	2,173,403	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.125% due 2/15/42	1	126,512,871	143,287,891
											912810-QS-0	US TREASURY N/B United States Treasury No 3.75 3.125% due 2/15/42	1		
											912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.125% due 2/15/42	1		
12518*HR4	CDX.NA.IG.26	2	125,000,000	126,682,613	130,454,653	08/02/2016	06/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.26, TERMINATION DATE: 06/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,028,911	2,173,403	912810-QT-8	US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/41	1	125,653,702	128,281,250
12518*HS2	CDX.NA.IG.26	2	125,000,000	125,204,059	130,454,653	08/02/2016	06/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.26, TERMINATION DATE: 06/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,009,437	2,173,403	912810-QT-8	US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/41	1	124,194,622	128,281,250
12518*JH4	CDX.NA.IG.26	2	50,000,000	49,707,940	58,334,205	08/26/2016	06/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.26, TERMINATION DATE: 06/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	470,526	869,361	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 6% Due 2/15/2026	1	49,237,414	57,464,844
12518*JJ0	CDX.NA.IG.26	2	25,000,000	23,708,036	29,167,103	09/01/2016	06/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.26, TERMINATION DATE: 06/20/2021, (25,000,000 NOTIONAL, 1% FIXED RATE)	228,996	434,681	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 6 7/8% Due 8/15/2025	1	23,479,040	28,732,422
12518*JU5	CDX.NA.IG.27	1	250,000,000	298,067,918	320,073,806	09/21/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (250,000,000 NOTIONAL, 1% FIXED RATE)	1,619,064	4,381,306	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 6 7/8% Due 8/15/2025	1	296,448,854	315,692,500

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*JV3	CDX.NA.IG.27	1	125,000,000	124,910,658	130,437,723	09/21/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	785,423	2,190,653	912810-QU-5	US TREASURY N/B United States Treasury No 3.12 6 7/8% Due 8/15/2025	1	124,125,235	128,247,070
12518*JN1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	59,042,073	64,028,197	10/05/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	326,990	889,697	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	1	58,715,083	63,138,500
12518*KH2	CDX.NA.IG.27	1	250,000,000	229,473,963	249,684,041	10/08/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (250,000,000 NOTIONAL, 1% FIXED RATE)	2,122,083	4,381,306	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	227,351,880	245,302,735
12518*KJ8	CDX.NA.IG.27	1	125,000,000	116,299,936	126,286,005	10/13/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,041,050	2,190,653	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	115,258,886	124,095,352
											912810-FT-0	US TREASURY N/B United States Treasury No 4.5 4.5% due 02/15/2036	1		
12518*KK5	CDX.NA.IG.27	1	350,000,000	332,488,785	349,557,657	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (350,000,000 NOTIONAL, 1% FIXED RATE)	3,020,640	6,133,828	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	329,468,145	343,423,829
12518*KL3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	49,174,978	49,950,244	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	359,408	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	48,815,570	49,060,547
12518*LG3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	47,042,521	49,950,244	10/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	417,693	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	46,624,828	49,060,547
12518*MK3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	49,154,024	49,950,244	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	415,587	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	48,738,437	49,060,547
12518*LM0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	49,320,410	49,950,244	10/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	418,957	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	48,901,453	49,060,547
12518*LQ1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,098,551	49,950,244	10/21/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	433,601	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	43,664,950	49,060,547
12518*LF5	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	43,015,444	49,950,244	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	430,552	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	42,584,892	49,060,547
12518*LL2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,629,681	49,950,244	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	430,552	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	44,199,129	49,060,547
12518*MG2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,541,439	49,950,244	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	430,552	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	44,110,887	49,060,547
12518*LN8	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	45,003,494	49,950,244	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	430,552	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	44,572,942	49,060,547
12518*MH0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,747,346	49,950,244	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	430,552	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	44,316,794	49,060,547

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*LJ7	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	46,108,821	49,950,244	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	446,250	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	45,662,571	49,060,547
12518*LH1	CDX.NA.IG27 SR. TRANCHE	1	30,000,000	25,702,051	29,970,146	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (30,000,000 NOTIONAL, 1% FIXED RATE)	267,750	533,818	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	25,434,301	29,436,328
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,671,345	49,950,244	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (50,000,000 NOTIONAL, 1% FIXED RATE)	446,250	889,697	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	44,225,095	49,060,547
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	93,539,467	99,900,488	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	894,851	1,779,394	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	92,644,616	98,121,094
12518*LS7	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	112,121,845	124,875,611	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,118,564	2,224,243	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	111,003,281	122,651,368
12518*LP3	CDX.NA.IG.27	1	125,000,000	114,580,649	124,842,021	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,105,653	2,190,653	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	113,474,996	122,651,368
12518*LK4	CDX.NA.IG27 SR. TRANCHE	1	150,000,000	133,877,528	149,850,732	10/27/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (150,000,000 NOTIONAL, 1% FIXED RATE)	1,271,142	2,669,091	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	132,606,386	147,181,641
12518*LD0	CDX.NA.IG.27	1	125,000,000	148,609,009	160,036,903	10/28/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,081,976	2,190,653	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	1	147,527,033	157,846,250
12518*LE8	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,992,317	122,884,863	10/29/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	784,378	1,779,394	912810-QL-5	US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	1	100,207,939	121,105,469
12518*ME7	CDX.NA.IG.27	1	100,000,000	114,122,940	125,702,333	10/29/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	817,096	1,752,522	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	1	113,305,844	123,949,811
											912810-QL-5	US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	1		
12518*LR9	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	105,517,337	114,837,988	11/01/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	702,366	1,779,394	912810-QS-0	US TREASURY N/B United States Treasury No 3.75 3.125% Due 2/15/2042	1	104,814,971	113,058,594
12518*MD9	CDX.NA.IG.27	1	100,000,000	110,897,898	114,811,116	09/02/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	818,909	1,752,522	912810-QS-0	US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	1	110,078,989	113,058,594
12518*LC2	CDX.NA.IG.27	1	75,000,000	83,160,011	86,108,338	11/01/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (75,000,000 NOTIONAL, 1% FIXED RATE)	603,401	1,314,392	912810-QS-0	US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	1	82,556,610	84,793,946
91283#AE3	10yr U.S. Treasury Note	1	10,000,000	10,071,063	8,978,451	07/15/2016	07/15/2026	ASSET SWAP ON 10yr U.S. Treasury Note, TERMINATION DATE: 01/00/1900, (10,000,000 NOTIONAL, 0.125% FIXED RATE)		(600,406)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125 0.125% due 07/15/2026	1	10,071,063	9,578,857
12518*MA5	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	127,769,667	135,525,394	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	855,855	1,779,394	912810-FM-5	US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	1	126,913,812	133,746,000

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	158,898,927	169,406,743	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,027,177	2,224,243	912810-FM-5	US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	1	157,871,750	167,182,500
12518*LZ1	CDX.NA.IG.27	1	100,000,000	127,811,299	135,498,522	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	897,487	1,752,522	912810-FM-5	US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	1	126,913,812	133,746,000
12518*LW8	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	95,761,663	97,822,363	11/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	665,939	1,779,394	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	1	95,095,724	96,042,969
12518*LU2	CDX.NA.IG.27	1	125,000,000	118,166,135	122,244,364	11/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,052,262	2,190,653	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	1	117,113,873	120,053,711
12518*LY4	CDX.NA.IG.27	1	75,000,000	70,607,756	73,346,619	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (75,000,000 NOTIONAL, 1% FIXED RATE)	614,667	1,314,392	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	1	69,993,089	72,032,227
12518*LV0	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	95,831,360	97,822,363	11/16/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (100,000,000 NOTIONAL, 1% FIXED RATE)	832,112	1,779,394	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	1	94,999,248	96,042,969
12518*MC1	CDX.NA.IG.27	1	125,000,000	111,500,742	122,244,364	11/16/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG.27, TERMINATION DATE: 12/20/2021, (125,000,000 NOTIONAL, 1% FIXED RATE)	1,149,890	2,190,653	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	1	110,350,852	120,053,711
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1	80,000,000	76,457,040	78,257,890	11/17/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (80,000,000 NOTIONAL, 1% FIXED RATE)	690,178	1,423,515	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	1	75,766,862	76,834,375
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1Z	49,526,923	57,896,839	56,834,507	04/07/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (49,526,923 NOTIONAL, 5% FIXED RATE)	7,274,939	7,761,583	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1	50,621,900	49,072,924
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1Z	49,526,923	57,922,129	56,834,507	04/11/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (49,526,923 NOTIONAL, 5% FIXED RATE)	7,300,229	7,761,583	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1	50,621,900	49,072,924
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1Z	49,526,923	56,062,000	56,750,401	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (49,526,923 NOTIONAL, 5% FIXED RATE)	7,301,726	7,761,583	38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	1	48,760,274	48,988,818
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1Z	49,526,923	56,043,527	56,750,401	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (49,526,923 NOTIONAL, 5% FIXED RATE)	7,283,253	7,761,583	38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	1	48,760,274	48,988,818
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1Z	49,526,923	58,599,636	58,937,867	04/18/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (49,526,923 NOTIONAL, 5% FIXED RATE)	7,329,172	7,761,583	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1	51,270,464	51,176,284
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1Z	49,526,923	58,597,971	58,937,866	04/19/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, TERMINATION DATE: 12/20/2021, (49,526,923 NOTIONAL, 5% FIXED RATE)	7,327,507	7,761,583	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1	51,270,464	51,176,283
12518*RY8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,523,557	58,119,896	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	755,767	655,052	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	1	51,767,790	57,464,844

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*RX0	CDX.NA.IG29 SR. TRANCHE	1	60,000,000	60,044,533	69,743,876	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (60,000,000 NOTIONAL, 1% FIXED RATE)	925,962	786,063	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	1	59,118,571	68,957,813
											912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	1		
12518*SC5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,765,593	50,062,532	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	782,485	655,052	38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042	1	49,983,108	49,407,480
12518*SD3	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	48,749,545	46,698,982	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	762,485	655,052	38378M-BD-6	GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	1	47,987,060	46,043,930
											38378M-BD-6	GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	1		
12518*SB7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,182,060	45,136,212	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	762,485	655,052	3137BG-JS-9	FHR 4444 CZ Z SEQ 3% due 02/15/2045	1	45,419,575	44,481,160
12518*SA9	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	47,877,591	49,488,762	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	781,083	655,052	3137BW-V5-0	FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	1	47,096,508	48,833,710
											3137BW-V5-0	FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	1		
12518*RZ5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	49,203,041	49,088,917	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	781,083	655,052	3137BW-HK-3	FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	1	48,421,958	48,433,865
12518*SE1	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,367,516	45,850,177	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	795,451	655,052	3137BD-C5-3	FHR 4377 LZ Z SEQ 3% due 08/15/2044	1	45,572,065	45,195,125
12518*SM3	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	101,823,126	97,952,088	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (100,000,000 NOTIONAL, 1% FIXED RATE)	1,601,790	1,310,105	3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	1	100,221,336	96,641,983
											3136AW-U8-8	FNR 2017-43 B SEQ 3.5% due 06/25/2047	1		
12518* SX9	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	100,935,899	99,701,047	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (100,000,000 NOTIONAL, 1% FIXED RATE)	1,642,854	1,310,105	3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	1	99,293,045	98,390,942
											3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.5% due 03/15/2043	1		
12518* SY7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,030,319	53,613,752	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	808,292	655,052	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	1	49,222,027	52,958,700
12518* SU5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	51,001,402	49,026,762	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	808,292	655,052	3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	1	50,193,110	48,371,710
12518* ST8	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	100,092,697	97,118,772	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (100,000,000 NOTIONAL, 1% FIXED RATE)	1,612,853	1,310,105	3136AK-6N-8	FNR 2014-65 CB SEQ 3% due 10/25/2044	1	98,479,844	95,808,667
											3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.5% due 08/25/2042	1		

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	26,621,110	27,639,442	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (30,000,000 NOTIONAL, 1% FIXED RATE)	483,856	393,031	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1	26,137,254	27,246,411
12518* SZ4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,580,674	43,344,758	11/10/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	786,139	655,052	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	1	45,794,535	42,689,706
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1		
12518* TA8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	47,934,070	49,735,001	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	793,512	655,052	3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	1	47,140,558	49,079,949
											3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	1		
12518* SS0	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	49,808,415	51,088,511	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	793,512	655,052	38377W-BA-1	GNR 2011-73 LB PAC-11 4% due 05/20/2041	1	49,014,903	50,433,459
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1		
12518* SR2	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	48,998,896	49,363,275	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	793,512	655,052	3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	1	48,205,384	48,708,223
											3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	1		
12518* TB6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	49,133,781	48,482,343	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	774,008	655,052	3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	1	48,359,773	47,827,291
											3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.5% due 11/25/2044	1		
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	31,271,003	30,425,695	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (30,000,000 NOTIONAL, 1% FIXED RATE)	464,405	393,031	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	1	30,806,598	30,032,664
12518*UX6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,690,690	51,687,670	02/03/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	898,838	655,052	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	1	51,791,852	51,032,618
											3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11 3.5% due 05/25/2042	1		
12518*UW8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	45,790,339	45,638,806	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	903,178	655,052	38378F-T6-7	GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	1	44,887,161	44,983,754
											3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3% due 08/25/2044	1		
12518*UY4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,828,722	48,568,100	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	884,777	655,052	3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	1	45,943,945	47,913,048
											38377M-E9-3	GNR 2010-147 PB AD PAC-11 4% due 11/20/2040	1		
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,495,176	24,727,116	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	421,687	327,526	3137B2-BB-5	FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	1	25,073,489	24,399,590

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*VF4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	47,144,511	49,443,652	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (50,000,000 NOTIONAL, 1% FIXED RATE)	774,371	655,052	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	1	46,370,140	48,788,600
											3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.5% due 07/25/2043	1		
12518*VN7	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,356,563	24,913,303	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	391,786	327,526	3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	1	24,964,777	24,585,777
											3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	1		
12518*VS6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,659,589	23,448,419	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	408,756	327,526	3136AW-KH-9	FNR 2017-31 GB PAC 3% due 05/25/2047	1	24,250,833	23,120,893
12518*VM9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,027,988	23,587,534	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	401,851	327,526	3136AC-W9-8	FNR 2013-15 LZ SC EXCH Z PAC SEQ 3% due 03/25/2043	1	23,626,137	23,260,008
12518*VR8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,747,394	26,150,641	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	397,249	327,526	3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	1	26,350,145	25,823,115
12518*VQ0	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	21,538,582	21,904,269	02/08/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	400,867	327,526	38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	1	21,137,715	21,576,743
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	22,017,491	22,797,573	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	380,974	327,526	3137BD-SR-8	FHR 4385 HZ Z SEQ 3% due 09/15/2044	1	21,636,517	22,470,047
12518*VL1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,394,031	26,309,141	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	404,041	327,526	3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	1	25,989,990	25,981,615
12518*VT4	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,798,984	26,582,219	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	378,668	327,526	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1	27,420,316	26,254,693
12518*VP2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,350,989	26,134,093	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	350,989	327,526	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	1	25,000,000	25,806,567
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	22,951,330	22,425,444	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	376,361	327,526	3137BV-XQ-4	FHR 4661 GZ Z SEQ 3% due 02/15/2047	1	22,574,969	22,097,918
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,727,539	24,685,161	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	350,989	327,526	3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	1	25,376,550	24,357,635
12518*VK3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,927,288	24,859,633	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	321,825	327,526	38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042	1	24,605,463	24,532,107
12518*VJ6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,077,489	26,316,543	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	310,286	327,526	3137BG-FZ-7	FHR 4440 ZX SC Z PT 4% due 01/15/2045	1	26,767,203	25,989,017

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*UZ1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,321,620	25,520,221	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	321,825	327,526	38377X-GA-4	GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	1	25,999,795	25,192,695
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	23,731,702	23,307,023	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	344,904	327,526	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1	23,386,798	22,979,497
12518*WC0	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	70,079,791	68,203,452	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (75,000,000 NOTIONAL, 1% FIXED RATE)	1,104,533	982,579	3136AW-XM-4	FNR 2017-41 Z Z SEQ 3% due 06/25/2047	1	68,975,258	67,220,873
											3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3% due 09/25/2044	1		
											3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3% due 03/25/2047	1		
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,941,959	23,045,854	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	368,178	327,526	3136A6-R3-0	FNR 2012-75 CE PAC-11 3% due 07/25/2042	1	24,573,781	22,718,328
12518*WA4	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	69,544,788	68,938,035	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (75,000,000 NOTIONAL, 1% FIXED RATE)	1,014,946	982,579	3137B9-FE-0	FHR 4314 GZ Z SEQ 3% due 03/15/2044	1	68,529,842	67,955,456
											3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3% due 09/25/2044	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.5% due 10/16/2043	1		
12518*WB2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,054,630	23,155,174	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (25,000,000 NOTIONAL, 1% FIXED RATE)	326,496	327,526	3136AB-2N-2	FNR 2013-11 Z Z SEQ 3% due 02/25/2043	1	23,728,134	22,827,648
12518*VZ0	CDX.NA.IG29 SR. TRANCHE	1	80,000,000	68,579,360	72,373,508	03/29/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, TERMINATION DATE: 12/20/2022, (80,000,000 NOTIONAL, 1% FIXED RATE)	1,021,606	1,048,097	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1	67,557,754	71,325,411
											38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.5% due 12/20/2043	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.5% due 10/16/2043	1		
9999999 - Totals				7,357,636,584	7,751,673,425	XXX	XXX	XXX	112,477,265	160,752,316	XXX	XXX	XXX	7,245,159,319	7,590,921,109

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	95	6,484,450,797	120	7,317,854,299					95	6,484,450,797
2. Add: Opened or Acquired Transactions	25	850,491,349							25	850,491,349
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	725,921	XXX	66,754,775	XXX		XXX		XXX	67,480,696
4. Less: Closed or Disposed of Transactions			3	13,424,878					3	13,424,878
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	17,813,768	XXX	13,547,613	XXX		XXX		XXX	31,361,381
7. Ending Inventory	120	7,317,854,299	117	7,357,636,583					117	7,357,636,583

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	85,759,876	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		85,759,876
4.	Part D, Section 1, Column 5	396,474,428	
5.	Part D, Section 1, Column 6	(310,714,552)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	52,927,634	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		52,927,634
10.	Part D, Section 1, Column 8	445,657,284	
11.	Part D, Section 1, Column 9	(392,729,649)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

			Potential Exposure Check
13.	Part A, Section 1, Column 21	7,452,668,385	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	7,452,668,385	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	316,991,099	
2.	Cost of cash equivalents acquired	14,867,222,495	44,032,312,223
3.	Accrual of discount	1,371,926	5,898,582
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(3,097)	18,219
6.	Deduct consideration received on disposals	15,173,082,944	43,721,237,925
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,499,479	316,991,099
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	12,499,479	316,991,099

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
730 Third Avenue	New York	NY		VARIOUS				
600-650 College Road	Princeton	NJ	11/03/2016	VARIOUS				822,874
One Brickell Square	Miami	FL		VARIOUS				36,393
Houston Industrial Group I	Houston	TX		VARIOUS				1,086,883
Waterford Professional Site	Miami	FL	01/01/1988	VARIOUS				
Port Northwest Phase IV and V	Houston	TX		VARIOUS				188
Westlake Tower	Seattle	WA	08/17/2011	VARIOUS				372,904
200-250 Central Avenue	Teterboro	NJ	10/01/2012	VARIOUS				
240 Post Street	San Francisco	CA	09/27/2012	VARIOUS				9,885
North Orange County Industrial Portfolio	Anaheim	CA	11/15/2012	VARIOUS				99,220
Empire Landing	Burbank	CA	04/30/2013	VARIOUS				39,831
Cyan PDX	Portland	OR	05/21/2013	VARIOUS				198,359
Interchange Business Center	San Bernardino	CA	10/03/2013	VARIOUS				32,803
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Redlands 52 Development, LLC				(19,416)
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	VARIOUS				10,996
Tri-State Commerce Center	Moonachie	NJ	03/01/2016	VARIOUS				
Franklin 299	Redwood City	CA	06/03/2016	Elan Redwood City, LLC				37,119
Sole at Casselberry	Orlando	FL		VARIOUS	72,211,891			695
0199999. Acquired by Purchase					72,211,891			2,728,735
919 North Michigan Avenue	Chicago	IL		VARIOUS	92,899,138			
0299999. Acquired by Internal Transfer					92,899,138			
0399999 - Totals					165,111,028			2,728,735

E01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
919 North Michigan Avenue	Chicago		06/28/2018	USCRF	92,899,138		92,899,138						92,899,138	92,899,138					
0299999. Property Transferred					92,899,138		92,899,138						92,899,138	92,899,138					
0399999 - Totals					92,899,138		92,899,138						92,899,138	92,899,138					

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0591003	SILVER SPRING	MD		05/11/2018	5.500	4,000,000		254,450,000
0702900	LOS ANGELES	CA		07/30/2014	5.200		1,291,198	75,400,000
0705801	CHICAGO	IL		04/19/2018	4.590	35,500,000		449,500,000
0803402 (GBP 15,990,000)	ENFIELD	GBR		04/12/2018	3.140	22,748,289		37,389,865
0848300	NEW YORK	NY		12/13/2017	5.297		8,073,979	395,200,000
0849600	SCARSDALE	NY		12/28/2017	4.480		45,000,000	308,160,000
0849902	BAKERSFIELD	CA		06/12/2018	3.870	203,275,000		398,900,000
0851700	ATHENS	GA		05/16/2018	4.130	46,200,000		77,400,000
0853600	MINNEAPOLIS	MN		05/16/2018	4.130	83,200,000		133,000,000
0854500	SAN DIEGO	CA		05/08/2018	4.070	75,000,000		121,000,000
0854600 (GBP 55,266,750)	LONDON	GBR		02/20/2018	3.082		72,255,452	357,566,766
0855500 (GBP 694,651)	LONDON	GBR		03/14/2018	5.252		995,859	128,595,484
0855800	NEWPORT BEACH	CA		05/30/2018	4.170	250,000,000		435,000,000
0856300	HACKENSACK	NJ		05/22/2018	4.000	43,000,000		71,700,000
0856400	LINDEN	NJ		05/18/2018	4.270	41,000,000		66,200,000
0857000	HOPKINS	MN		06/26/2018	4.270	50,500,000		72,550,000
0857100	NEW YORK	NY		06/28/2018	4.180	64,000,000		178,000,000
0857200	WASHINGTON	DC		06/01/2018	3.910	130,000,000		293,000,000
0858700	HINGHAM	MA		06/26/2018	4.200	150,000,000		252,450,000
0858900	CHICAGO	IL		06/19/2018	4.240	100,000,000		173,684,211
0859400	New York	NY		06/21/2018	6.710	280,150,000		265,653,703
0859500 (GBP 52,000,000)	LONDON	GBR		04/24/2018	3.159	72,376,021		132,417,851
0860000 (GBP 182,000,000)	LONDON	GBR		05/11/2018	3.006	246,472,197		394,558,744
0599999. Mortgages in good standing - Commercial mortgages-all other						1,897,421,507	127,616,488	5,071,776,624
0707702	NEW YORK	NY		04/01/2018	5.375	89,250,000		121,125,000
0801201	NEW YORK	NY		04/01/2018	6.250	61,085,189		89,250,000
0845801	WASHINGTON	DC		11/01/2017	9.844		102,486	46,921,259
0848301	NEW YORK	NY		12/13/2017	5.297		3,571,183	174,800,000
0699999. Mortgages in good standing - Mezzanine Loans						150,335,189	3,673,669	432,096,259
0899999. Total Mortgages in good standing						2,047,756,696	131,290,157	5,503,872,883
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						2,047,756,696	131,290,157	5,503,872,883

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0668300	COLUMBUS	OH		09/11/2008	04/02/2018	64,500,000							64,500,000	64,500,000			
0668500	ELK GROVE	CA		11/10/2008	06/12/2018	9,091,554							8,988,581	9,040,486			
0668501	ELK GROVE	CA		11/10/2008	06/12/2018	32,971,642							32,598,198	32,786,438			
0668502	HENDERSON	NV		11/10/2008	06/12/2018	14,908,252							14,680,531	14,795,317			
0711400	NEW YORK	NY		11/06/2014	06/21/2018	155,150,000							155,150,000	155,150,000			
0711401	NEW YORK	NY		05/25/2017	06/21/2018	125,000,000							125,000,000	125,000,000			
EB1144000070	NEW YORK	NY		12/18/2015	04/01/2018	454,027		6,014			6,014		457,636	457,636			
EB1222537536	BOCA RATON	FL		12/18/2015	04/01/2018	555,500		(1,558)			(1,558)		550,284	550,284			
EB1223007016	THE VILLAGES	FL		12/18/2015	04/01/2018	553,658		(5,321)			(5,321)		545,339	545,339			
EB1248001383	TAMPA	FL		12/18/2015	05/01/2018	468,350		(1,540)			(1,540)		457,629	458,612			
EB1259001973	SNOWMASS VILLAGE	CO		06/24/2016	04/01/2018	2,656,530		(43,315)			(43,315)		2,596,719	2,600,864			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1351003082	NEW YORK	NY		07/17/2015	05/01/2018	308,488		488			488		264,272	276,694		1,194	1,194
EB1369002998	MARCO ISLAND	FL		08/19/2016	06/01/2018	461,757		(5,059)			(5,059)		452,991	454,481			
EB1371005721	PALM COAST	FL		11/20/2015	05/01/2018	567,341		(6,955)			(6,955)		557,483	557,483			
EB1382002715	CARLSBAD	CA		09/25/2015	05/01/2018	526,202		643			643		524,072	524,072			
EB1382003127	RIVERSIDE	CA		10/12/2016	05/01/2018	434,776		(6,206)			(6,206)		426,479	426,479			
EB1400001329	SCOTTSDALE	AZ		09/18/2015	06/01/2018	1,320,645		(15,769)			(15,769)		1,293,634	1,298,154			
EB1400002482	PHOENIX	AZ		10/09/2015	06/01/2018	716,453		7,524			7,524		717,444	720,094			
EB1518002042	LA JOLLA	CA		07/30/2015	06/01/2018	521,037		1,694			1,694		516,814	519,787			
EB1541039300	ST PETERSBURG	FL		10/09/2015	06/01/2018	927,322		(4,169)			(4,169)		915,248	920,007			
EB1541039421	BRENTWOOD	TN		11/20/2015	04/01/2018	959,742		(11,764)			(11,764)		941,381	943,038			
EB1541040474	AUSTIN	TX		08/19/2016	05/01/2018	662,673		1,007			1,007		656,537	659,407			
EB1596050827	OAKLAND	CA		09/25/2015	04/01/2018	693,695		(8,147)			(8,147)		682,118	682,118			
EB1596051024	LOS ANGELES	CA		10/09/2015	06/01/2018	842,976		(3,790)			(3,790)		831,998	836,326			
EB1706551570	ASHBURN	VA		12/16/2016	06/01/2018	941,650		(5,765)			(5,765)		927,329	930,767			
EB1784002249	NOVATO	CA		09/25/2015	06/01/2018	1,234,861		1,508			1,508		1,225,517	1,229,878			
EB1784002383	PALO ALTO	CA		08/07/2015	04/01/2018	1,362,947		(1,004)			(1,004)		1,354,849	1,354,849			
EB1785003549	SAN JOSE	CA		06/24/2016	05/01/2018	540,224		(5,978)			(5,978)		529,155	530,434			
EB1994000108	WYNNEWOOD	PA		12/18/2015	06/01/2018	466,817		(1,531)			(1,531)		461,236	462,864			
FR12-581308-4	LOS ALTOS	CA		01/20/2017	06/01/2018	841,167		2,646			2,646		836,107	838,731			
PH7118928410	SANTA CLARA	CA		08/01/2014	04/01/2018	609,669		(8,503)			(8,503)		598,097	598,097			
PH7119015753	SAINT PAUL	MN		10/24/2014	05/01/2018	447,365		(6,521)			(6,521)		437,942	438,671			
PH7131068467	FRANKLIN	MA		08/15/2014	06/01/2018	506,593		3,259			3,259		505,275	507,115			
PH7131354511	MARS	PA		08/28/2014	05/01/2018	447,237							444,278	445,029		7	7
PH7131536653	SCOTTSDALE	AZ		08/28/2014	05/01/2018	466,638		(702)			(702)		462,699	463,512			
PH7132396735	PRIOR LAKE	MN		11/07/2014	06/01/2018	441,657		(839)			(839)		437,101	438,596			
PH7133741459	OAKTON	VA		06/19/2015	04/01/2018	713,982		10			10		709,222	709,222			
PH7135245483	LONE TREE	CO		01/15/2016	04/01/2018	953,674		(4,227)			(4,227)		944,748	944,748			
PH7136109548	FAIRFAX	CA		02/26/2016	06/01/2018	587,378		830			830		583,613	585,461			
0199999. Mortgages closed by repayment						425,814,479		(123,040)			(123,040)		424,762,556	425,181,090		1,201	1,201
0121303	TALLAHASSEE	FL		12/11/2008		67,595,341							274,374	274,374			
0331002	SHELTON	CT		12/22/2005		25,957,986							647,822	647,822			
0374201	SANTA ANA	CA		07/01/2003		5,178,690							82,017	82,017			
0374401	SANTA ANA	CA		07/01/2003		6,343,895							100,470	100,470			
0416002	BOSTON	MA		07/23/2014		41,302,989							194,476	194,476			
0432806	NEW YORK	NY		07/08/2010		29,915,202							148,682	148,682			
0432807	NEW YORK	NY		07/08/2010		36,672,698							182,268	182,268			
0432808	NEW YORK	NY		07/08/2010		3,222,699							16,017	16,017			
0432809	NEW YORK	NY		07/08/2010		5,258,087							26,133	26,133			
0433901	ST PETERSBURG	FL		12/13/2002		3,643,011							160,879	160,879			
0433902	ST PETERSBURG	FL		12/13/2002		13,843,441							611,340	611,340			
0433903	ST PETERSBURG	FL		01/30/2004		10,140,132							447,810	447,810			
0434505	PALMDALE	CA		12/27/2007		41,582,947							772,193	772,193			
0445104	LAKEWOOD	CO		09/10/2014		80,518,033							396,437	396,437			
0450203	CORALVILLE	IA		08/03/2012		106,824,864							402,772	402,772			
0463803	ARLINGTON	TX		08/03/2012		242,251,032							935,241	935,241			
0472302	OMAHA	NE		12/11/2008		75,706,782							307,299	307,299			
0473203	FRIENDSWOOD	TX		08/03/2012		242,181,992							942,880	942,880			
0499002	LEXINGTON	KY		04/26/2011		78,693,326							635,931	635,931			
0499201	JERSEY CITY	NJ		12/21/2012		49,812,786							587,102	587,102			
0524201	SACRAMENTO	CA		01/28/2011		29,564,475							475,728	475,728			
0545702	SAN DIEGO	CA		02/11/2013		75,781,927							384,413	384,413			
0548901	ATLANTA	GA		05/03/2013		71,305,081							390,960	390,960			
0552701	NEW YORK	NY		09/13/2013		48,058,420							152,986	152,986			
0556101	BETHESDA	MD		12/23/2011		29,451,930							153,237	153,237			
0566600	MINNEAPOLIS	MN		12/18/2003		10,938,052							102,496	102,496			
0566601	MINNEAPOLIS	MN		12/18/2003		778,035							177,694	177,694			
0574201	SAN MATEO	CA		05/06/2011		43,064,376							153,784	153,784			
0582812	DFW AIRPORT	TX		06/03/2014		57,784,170							255,695	255,695			
0582813	SOUTHAVEN	MS		06/03/2014		18,478,483							81,767	81,767			
0582814	San Bernardino	CA		06/03/2014		50,936,095							225,392	225,392			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0582815	SAN BERNARDINO	CA		06/03/2014		46,549,931							205,984	205,984			
0584300	HOUSTON	TX		06/16/2005		69,894,459							427,731	427,731			
0584301	HOUSTON	TX		12/29/2006		29,954,767							183,313	183,313			
0584501	SEATTLE	WA		12/29/2011		74,103,133							353,467	353,467			
0584502	SEATTLE	WA		12/29/2011		38,931,102							244,106	244,106			
0587001	SEATTLE	WA		03/30/2011		38,091,846							145,339	145,339			
0587200	LONG BEACH	CA		07/23/2004		31,918,890							472,351	472,351			
0587201	LONG BEACH	CA		10/25/2007		4,284,364							130,973	130,973			
0596800	PALO ALTO	CA		12/22/2004		17,403,475							151,050	151,050			
0598900	SCOTTSDALE	AZ		07/20/2005		5,517,240							502,921	502,921			
0606801	WILLOW GROVE	PA		09/21/2015		81,612,169							413,502	413,502			
0611500	LAS VEGAS	NV		09/27/2005		9,621,680							252,620	252,620			
0613100	LAS VEGAS	NV		12/20/2006		11,268,206							240,917	240,917			
0617003	SANTA CLARA	CA		06/12/2013		86,606,076							307,019	307,019			
0624600	CHICAGO	IL		01/03/2006		97,517,547							363,692	363,692			
0626400	LANSDOWNE	VA		05/30/2007		32,672,996							235,721	235,721			
0627000	WASHINGTON	DC		04/27/2006		116,819,333							691,039	691,039			
0635601	SAN ANTONIO	TX		09/05/2007		9,493,360							159,477	159,477			
0638900	LAUREL	MD		11/30/2007		44,162,381							197,101	197,101			
0642800	HOUSTON	TX		09/27/2007		36,687,104							232,094	232,094			
0642801	HOUSTON	TX		07/28/2016		2,461,902							15,575	15,575			
0661800	BETHESDA	MD		11/30/2007		58,133,027							275,093	275,093			
0662102	HOUSTON	TX		10/12/2011		87,428,637							507,406	507,406			
0663700	NEW YORK	NY		04/01/2008		32,950,931							406,496	406,496			
0675400	SAN ANTONIO	TX		09/21/2010		23,008,367							128,847	128,847			
0677101	SAN DIEGO	CA		08/27/2013		92,962,664							465,826	465,826			
0677102	SAN DIEGO	CA		12/20/2017		30,000,000							126,434	126,434			
0680300	HOUSTON	TX		12/29/2010		28,620,044							140,068	140,068			
0680500	DALLAS	TX		12/23/2010		24,003,908							117,476	117,476			
0682700	ATLANTA	GA		04/02/2012		39,317,473							204,975	204,975			
0683100	NORFOLK	VA		05/06/2011		53,754,066							290,458	290,458			
0684800	RICHARDSON	TX		06/29/2011		31,112,605							158,850	158,850			
0685700	FRANKLIN	TN		09/15/2011		47,459,953							238,270	238,270			
0686400	ANNAPOLIS	MD		12/30/2011		22,225,135							134,705	134,705			
0686700	DALLAS	TX		11/07/2011		56,517,909							311,235	311,235			
0687100	NEW YORK	NY		12/05/2011		215,205,947							1,088,704	1,088,704			
0687400	ARLINGTON	VA		12/28/2011		77,550,483							456,796	456,796			
0688000	CHARLOTTE	NC		12/29/2011		73,573,380							397,623	397,623			
0688600	VENTURA	CA		03/30/2012		124,633,033							768,985	768,985			
0689300	DURHAM	NC		04/06/2012		121,843,961							624,664	624,664			
0689700	PHILADELPHIA	PA		09/27/2012		25,258,395							205,139	205,139			
0689800	HOUSTON	TX		09/28/2012		86,628,848							726,836	726,836			
0690400	POTOMAC	MD		09/14/2012		19,605,227							88,096	88,096			
0691200	CHERRY HILL	NJ		08/15/2012		140,618,507							758,832	758,832			
0691300	HOUSTON	TX		02/21/2013		74,488,712							535,825	535,825			
0691500	KIRKLAND	WA		08/22/2012		19,251,990							103,707	103,707			
0691600	PORTLAND	OR		08/22/2012		21,599,793							116,354	116,354			
0691700	LOS ANGELES	CA		08/22/2012		41,321,344							222,590	222,590			
0693400	NEW YORK	NY		11/09/2012		79,889,573							317,930	317,930			
0693900	DALLAS	TX		12/21/2012		35,118,677							212,499	212,499			
0694400	FAIRFAX	VA		02/28/2013		82,079,835							444,783	444,783			
0695400	SAN ANTONIO	TX		09/05/2007		7,376,136							123,910	123,910			
0696400	NEW YORK	NY		07/31/2013		86,245,102							428,159	428,159			
0696500	NEW YORK	NY		07/31/2013		76,662,313							380,585	380,585			
0697600	NEW YORK	NY		08/01/2013		20,289,078							109,954	109,954			
0698700	ATLANTA	GA		08/22/2013		16,974,949							85,866	85,866			
0698800	MCLEAN	VA		08/30/2013		261,033,503							1,451,264	1,451,264			
0698900	RICHMOND	TX		11/04/2013		19,500,000							76,539	76,539			
0699300	DENVER	CO		10/30/2013		76,118,977							399,941	399,941			
0699500	HOUSTON	TX		09/06/2013		116,438,685							628,948	628,948			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0699900	NEW ROCHELLE	NY		11/01/2013		146,400,832							804,317	804,317			
0699901	NEW ROCHELLE	NY		03/31/2017		20,257,760							94,270	94,270			
0700300	ANDOVER	MA		12/20/2013		36,555,470							160,406	160,406			
0700400	HAPEVILLE	GA		12/06/2013		58,180,503							384,049	384,049			
0700700	BROOKLYN	NY		11/14/2013		35,279,126							187,988	187,988			
0700800	BROOMFIELD	CO		11/08/2013		120,202,943							943,817	943,817			
0701500	PHILADELPHIA	PA		12/06/2013		48,501,466							139,131	139,131			
0703600	NEW YORK	NY		03/12/2014		70,344,562							239,563	239,563			
0703700	MCLEAN	VA		04/29/2014		99,699,752							485,903	485,903			
0703900	GLENVIEW	IL		07/01/2014		41,541,584							177,784	177,784			
0704800	HOUSTON	TX		05/30/2014		257,942,588							1,308,345	1,308,345			
0706100	BOLTON	GBR		07/10/2014		144,655,223							806,019	806,019			
0708200	CAMBRIDGE	MA		10/30/2014		51,202,308							225,652	225,652			
0708400	MANTECA	CA		08/19/2014		4,995,178							20,477	20,477			
0708401	SAN JUAN CAPISTRANO	CA		08/19/2014		1,730,363							8,586	8,586			
0708402	LOS ANGELES	CA		08/19/2014		2,070,701							10,786	10,786			
0708403	LOS ANGELES	CA		08/19/2014		1,385,475							7,416	7,416			
0708404	SAN DIEGO	CA		08/19/2014		938,860							6,065	6,065			
0708405	HEALSBURG	CA		08/19/2014		507,657							11,495	11,495			
0708406	SANGER	CA		10/16/2014		479,429							3,711	3,711			
0708407	VAN NUYS	CA		10/16/2014		4,762,784							19,564	19,564			
0708408	GAINESVILLE	GA		09/29/2015		2,222,220							8,331	8,331			
0708800	AUSTIN	TX		10/14/2014		83,304,132							404,993	404,993			
0711100	BEL AIR	MD		12/05/2014		49,200,000							220,136	220,136			
0713000	ALEXANDRIA	VA		02/17/2015		34,800,000							152,267	152,267			
0717800	MANDAN	ND		10/08/2015		1,088,828							8,865	8,865			
0718400	ATLANTA	GA		09/16/2015		49,349,338							229,853	229,853			
0719700	CAMBRIDGE	GBR		12/11/2015		70,572,755							518,625	518,625			
0803100	AUSTIN	TX		09/07/2016		35,082,965							175,658	175,658			
0833800	ATLANTA	GA		12/20/2016		54,500,000							8,211,851	8,211,851			
0853300	NOVI	MI		03/14/2018									345,106	345,106			
A881619	NORMAN	OK		04/18/1997		72,414							1,810	1,810			
EB1027549259	CHARLOTTE	NC		12/16/2016		501,913							2,428	2,428			
EB1028548196	VENTURA	CA		12/16/2016		618,331							3,044	3,044			
EB1028600849	SIMI VALLEY	CA		10/07/2016		551,046							4,217	4,217			
EB1028601459	MOORPARK	CA		12/16/2016		626,589							3,045	3,045			
EB1104004375	DALLAS	TX		12/18/2015		543,821							3,625	3,625			
EB1104004417	FORT WORTH	TX		12/18/2015		416,161							2,157	2,157			
EB1140000543	WASHINGTON	DC		06/24/2016		685,364							3,409	3,409			
EB1143010219	CEDAR GROVE	NJ		07/17/2015		613,393							4,646	4,646			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		639,361							3,529	3,529			
EB1143010664	NEW YORK	NY		10/09/2015		664,438							3,646	3,646			
EB1143010864	WARREN	NJ		07/17/2015		608,677							3,215	3,215			
EB1143010869	ROSELAND	NJ		08/07/2015		454,335							2,449	2,449			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		450,496							2,216	2,216			
EB1143013484	WYCKOFF	NJ		12/16/2016		628,672							4,523	4,523			
EB1143014124	ALEXANDRIA	VA		08/19/2016		424,535							2,113	2,113			
EB1143015254	CHATHAM	NJ		12/16/2016		712,476							7,240	7,240			
EB1143015364	GREENWICH	CT		12/16/2016		671,127							3,326	3,326			
EB1144000074	NEW YORK	NY		10/09/2015		734,616							3,992	3,992			
EB1144000089	NEW YORK	NY		08/07/2015		1,036,166							5,555	5,555			
EB1144000105	NEW YORK	NY		08/07/2015		757,807							4,078	4,078			
EB1144000106	NEW YORK	NY		06/24/2016		388,411							1,936	1,936			
EB1144000136	BROOKLYN	NY		11/20/2015		403,699							2,097	2,097			
EB1144000174	ARDSLEY	NY		12/18/2015		529,924							2,639	2,639			
EB1144000183	NEW YORK	NY		12/18/2015		515,483							3,399	3,399			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		607,797							3,186	3,186			
EB1144000257	NEW YORK	NY		12/18/2015		794,294							5,347	5,347			
EB1144000275	WASHINGTON	DC		12/18/2015		679,178							3,349	3,349			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		469,231							2,406	2,406			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1144000357	NEW YORK	NY		06/24/2016		516,255							2,635	2,635			
EB1144000396	HAMPTON BAYS	NY		06/24/2016		411,286							1,976	1,976			
EB1144000435	NEW YORK	NY		06/24/2016		505,298							2,499	2,499			
EB1170010773	SEATTLE	WA		07/17/2015		634,273							3,237	3,237			
EB1170011354	MARINA DEL REY	CA		08/07/2015		633,949							5,305	5,305			
EB1170012747	SEATTLE	WA		06/24/2016		476,574							2,449	2,449			
EB1170015086	VANCOUVER	WA		12/16/2016		394,207							7,683	7,683			
EB1170015220	SAN RAFAEL	CA		12/16/2016		924,077							4,688	4,688			
EB1171009230	SEATTLE	WA		08/07/2015		474,768							2,392	2,392			
EB1171010092	SEATTLE	WA		10/09/2015		628,411							3,415	3,415			
EB1171010255	CARMEL VALLEY	CA		11/20/2015		436,729							2,558	2,558			
EB1171010551	BELLEVUE	WA		10/09/2015		581,005							3,058	3,058			
EB1171010573	BELLEVUE	WA		07/17/2015		1,423,848							7,288	7,288			
EB1171010687	NEWCASTLE	WA		07/17/2015		461,507							3,066	3,066			
EB1171010808	SEATTLE	WA		07/17/2015		629,475							4,203	4,203			
EB1171010825	SNOQUALMIE	WA		07/17/2015		469,217							3,371	3,371			
EB1171010935	ISSAQUAH	WA		10/09/2015		488,977							2,668	2,668			
EB1171010943	SEATTLE	WA		07/17/2015		813,604							4,388	4,388			
EB1171011107	SNOQUALMIE	WA		10/09/2015		428,964							2,144	2,144			
EB1171011283	BELLEVUE	WA		12/18/2015		404,406							2,004	2,004			
EB1171011491	BOTHELL	WA		12/18/2015		423,208							2,260	2,260			
EB1171012158	BOTHELL	WA		12/18/2015		421,122							2,186	2,186			
EB1171012415	BOTHELL	WA		12/18/2015		378,347							5,395	5,395			
EB1171012482	BELLEVUE	WA		12/18/2015		546,079							2,748	2,748			
EB1171012494	SNOQUALMIE	WA		12/18/2015		439,934							2,472	2,472			
EB1171012511	SNOHOMISH	WA		12/18/2015		613,414							3,009	3,009			
EB1171013196	SEATTLE	WA		06/24/2016		644,157							3,202	3,202			
EB1171013474	SEATTLE	WA		03/24/2016		592,593							2,704	2,704			
EB1171013513	BOTHELL	WA		06/24/2016		427,002							16,551	16,551			
EB1171013853	BAINBRIDGE ISLAND	WA		08/19/2016		656,993							3,271	3,271			
EB1171014255	REDMOND	WA		08/19/2016		613,712							2,975	2,975			
EB1171014557	BELLEVUE	WA		08/19/2016		465,494							2,627	2,627			
EB1171014892	BELLEVUE	WA		10/12/2016		935,061							5,155	5,155			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,163,975							5,332	5,332			
EB1171015379	GREENBANK	WA		12/16/2016		602,328							2,814	2,814			
EB1171015609	KIRKLAND	WA		12/16/2016		987,706							5,241	5,241			
EB1171015700	BOTHELL	WA		12/16/2016		534,344							2,874	2,874			
EB1171015727	KIRKLAND	WA		12/16/2016		424,556							2,219	2,219			
EB1215001434	ISLAMORADA	FL		12/18/2015		578,231							3,035	3,035			
EB1215002642	RANCHO MISSION VIEJO	CA		10/09/2015		422,589							4,093	4,093			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		497,633							2,838	2,838			
EB1215003015	MIAMI	FL		12/18/2015		675,912							3,888	3,888			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		465,775							3,005	3,005			
EB1215003152	MIAMI BEACH	FL		03/24/2016		596,414							3,019	3,019			
EB1216002088	MIAMI	FL		09/18/2015		923,370							9,215	9,215			
EB1216002172	MIAMI	FL		07/30/2015		642,390							3,385	3,385			
EB1216002421	CORAL GABLES	FL		09/25/2015		537,799							3,763	3,763			
EB1216002512	MIAMI	FL		07/17/2015		555,168							2,896	2,896			
EB1216002726	CORAL GABLES	FL		12/18/2015		798,705							2,649	2,649			
EB1216002733	TAVERNIER	FL		12/18/2015		922,273							7,947	7,947			
EB1216002934	CORAL GABLES	FL		06/24/2016		405,206							1,370	1,370			
EB1216002977	SOUTH MIAMI	FL		06/24/2016		809,057							4,129	4,129			
EB1216003194	NORTH MIAMI BEACH	FL		08/19/2016		785,551							3,808	3,808			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		553,679							2,604	2,604			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		539,827							4,117	4,117			
EB1216003368	CORAL GABLES	FL		08/19/2016		453,999							2,310	2,310			
EB1216003433	CORAL GABLES	FL		12/16/2016		642,797							3,284	3,284			
EB1216003574	GALVESTON	TX		12/16/2016		295,446							12,427	12,427			
EB1216003655	COCONUT GROVE	FL		12/16/2016		449,016							2,175	2,175			
EB1216003663	HILTON HEAD	SC		12/16/2016		468,128							2,455	2,455			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1216003667	MIAMI	FL		12/16/2016		1,056,624							5,517	5,517			
EB1221058473	PONTE VEDRA	FL		12/18/2015		403,952							2,082	2,082			
EB1221058703	JACKSONVILLE	FL		12/18/2015		494,387							3,239	3,239			
EB1221059223	PONTE VEDRA BEACH	FL		12/18/2015		428,656							2,191	2,191			
EB1221060185	TAMPA	FL		09/18/2015		610,055							3,153	3,153			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		809,841							4,122	4,122			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		479,364							2,424	2,424			
EB1221062515	SAINT JOHNS	FL		12/18/2015		499,807							2,991	2,991			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		629,306							3,235	3,235			
EB1221062901	JACKSONVILLE	FL		07/17/2015		1,093,063							5,622	5,622			
EB1221062977	PONTE VEDRA	FL		06/24/2016		509,592							2,850	2,850			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,185,879							6,303	6,303			
EB1221063111	PONTE VEDRA	FL		08/19/2016		490,167							4,089	4,089			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		631,677							3,483	3,483			
EB1221063494	SANTA ANA	CA		07/17/2015		786,008							4,003	4,003			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		407,963							2,091	2,091			
EB1221064384	PONTE VEDRA BEACH	FL		11/20/2015		608,409							3,077	3,077			
EB1221064451	PONTE VEDRA BEACH	FL		11/20/2015		501,993							24,140	24,140			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		308,409							1,575	1,575			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		657,751							3,273	3,273			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		744,580							7,400	7,400			
EB1221064680	JACKSONVILLE	FL		11/20/2015		1,018,916							6,022	6,022			
EB1221064842	FERNANDINA BEACH	FL		12/18/2015		466,850							2,192	2,192			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		735,607							3,650	3,650			
EB1221065084	FERNANDINA BEACH	FL		11/20/2015		431,227							2,201	2,201			
EB1221065133	PONTE VEDRA BEACH	FL		12/18/2015		450,178							2,964	2,964			
EB1221065212	JACKSONVILLE	FL		12/18/2015		479,268							2,426	2,426			
EB1221065631	JACKSONVILLE	FL		12/18/2015		417,673							2,156	2,156			
EB1221065736	JACKSONVILLE	FL		06/24/2016		445,356							2,821	2,821			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		422,877							2,518	2,518			
EB1221065805	ST JOHNS	FL		06/24/2016		450,301							2,467	2,467			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		508,197							2,619	2,619			
EB1221066003	JACKSONVILLE	FL		06/24/2016		426,997							1,720	1,720			
EB1221066087	PONTE VEDRA BEACH	FL		06/24/2016		502,168							2,383	2,383			
EB1221066194	FERNANDINA BEACH	FL		06/24/2016		481,255							2,319	2,319			
EB1221066207	JACKSONVILLE	FL		06/24/2016		596,476							3,232	3,232			
EB1221066447	JACKSONVILLE	FL		06/24/2016		445,890							3,595	3,595			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		618,558							3,191	3,191			
EB1221066796	PONTE VEDRA BEACH	FL		06/24/2016		437,473							2,607	2,607			
EB1221066985	JACKSONVILLE	FL		06/24/2016		586,288							2,906	2,906			
EB1221067634	JACKSONVILLE	FL		08/19/2016		457,113							5,368	5,368			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		527,646							3,459	3,459			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		443,411							2,289	2,289			
EB1221068604	PONTE VEDRA BEA	FL		10/07/2016		676,508							3,422	3,422			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		399,540							10,143	10,143			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		503,598							2,555	2,555			
EB1222508320	JACKSONVILLE BEACH	FL		09/18/2015		1,415,076							7,484	7,484			
EB1222513948	SANTA ROSA	CA		07/30/2015		417,600							2,230	2,230			
EB1222515740	SPARKS	MD		12/18/2015		466,548							2,420	2,420			
EB1222516505	SAN GABRIEL	CA		12/18/2015		714,521							3,691	3,691			
EB1222529321	EL SEGUNDO	CA		09/25/2015		637,859							3,120	3,120			
EB1222529693	BONITA SPRINGS	FL		07/17/2015		447,356							3,392	3,392			
EB1222530047	BOCA RATON	FL		08/07/2015		894,238							4,730	4,730			
EB1222530332	CEDAR HILL	TX		07/17/2015		810,616							4,149	4,149			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,102,399							5,786	5,786			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		637,108							3,238	3,238			
EB1222530971	KNOXVILLE	TN		12/18/2015		806,041							2,700	2,700			
EB1222531331	ALLEN	TX		08/07/2015		642,861							3,297	3,297			
EB1222531773	WESTPORT	CT		08/07/2015		587,136							3,303	3,303			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		1,380,182							6,981	6,981			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1222532436	GREENWOOD VILLAGE	CO		08/07/2015		618,700							3,195	3,195			
EB1222532516	HIGHLANDS	NC		08/07/2015		472,649							2,496	2,496			
EB1222532592	CHATHAM	MA		12/18/2015		581,182							2,880	2,880			
EB1222532600	REDWOOD CITY	CA		08/07/2015		838,100							5,328	5,328			
EB1222532623	LA QUINTA	CA		06/24/2016		464,198							2,362	2,362			
EB1222532760	KANEOHE	HI		08/07/2015		661,013							5,216	5,216			
EB1222532870	MILTON	DE		12/18/2015		539,472							4,975	4,975			
EB1222534409	MORRISTOWN	NJ		12/18/2015		583,093							1,910	1,910			
EB1222534755	SAN JOSE	CA		03/24/2016		695,657							3,308	3,308			
EB1222534882	ENGLEWOOD	CO		12/18/2015		879,632							4,327	4,327			
EB1222535315	NORTHFIELD	IL		12/18/2015		539,157							2,726	2,726			
EB1222535686	TENAFLY	NJ		12/18/2015		555,437							7,551	7,551			
EB1222535815	FOSTER CITY	CA		10/12/2016		532,217							2,600	2,600			
EB1222535958	NEW ORLEANS	LA		12/18/2015		459,877							2,949	2,949			
EB1222536135	SEATTLE	WA		12/18/2015		776,007							3,867	3,867			
EB1222536927	CHILMARK	MA		12/18/2015		441,966							2,950	2,950			
EB1222537861	SOLANA BEACH	CA		03/24/2016		592,095							6,960	6,960			
EB1222538558	SAINT CHARLES	IL		06/24/2016		546,808							2,861	2,861			
EB1222539405	BELLEVUE	WA		03/24/2016		705,529							3,394	3,394			
EB1222539922	HONOLULU	HI		06/24/2016		1,898,141							12,504	12,504			
EB1222540366	ALBANY	CA		10/12/2016		562,424							2,714	2,714			
EB1222540457	WASHINGTON	DC		06/24/2016		728,651							7,081	7,081			
EB1222541085	SCOTTSDALE	AZ		08/19/2016		584,321							2,908	2,908			
EB1222541566	SEATTLE	WA		08/19/2016		612,422							3,021	3,021			
EB1222543094	RICHMOND	TX		10/12/2016		450,430							2,305	2,305			
EB1222544392	ROCKVILLE	MD		08/19/2016		645,766							3,214	3,214			
EB1222545020	SAN DIEGO	CA		08/17/2016		604,412							3,050	3,050			
EB1222545282	FORT COLLINS	CO		08/17/2016		451,577							2,271	2,271			
EB1222546150	CARLSBAD	CA		08/17/2016		641,566							3,238	3,238			
EB1222546556	GLENDALE	CA		10/12/2016		849,662							4,785	4,785			
EB1222549417	NASHVILLE	TN		12/16/2016		495,177							10,870	10,870			
EB1222550563	LOS ANGELES	CA		12/16/2016		761,503							3,820	3,820			
EB1222601332	LAFAYETTE	LA		12/16/2016		461,396							2,171	2,171			
EB1222601666	ENGLEWOOD	CO		12/16/2016		887,109							4,376	4,376			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		715,272							4,936	4,936			
EB1223009696	MELBOURNE	FL		07/17/2015		410,857							2,170	2,170			
EB1223010400	COCOA	FL		12/18/2015		464,171							2,300	2,300			
EB1223010541	MELBOURNE	FL		06/24/2016		253,176							9,406	9,406			
EB1223010648	MALABAR	FL		11/20/2015		471,629							2,426	2,426			
EB1223010671	COCOA BEACH	FL		12/18/2015		401,634							5,096	5,096			
EB1223011816	MELBOURNE	FL		06/24/2016		562,533							2,817	2,817			
EB1223011951	MALABAR	FL		08/19/2016		687,237							3,413	3,413			
EB1223012170	OAK HILL	VA		12/16/2016		936,872							4,933	4,933			
EB1223012229	INDIALANTIC	FL		10/12/2016		495,388							2,468	2,468			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		621,777							3,366	3,366			
EB1223013138	ORLANDO	FL		12/16/2016		464,463							2,436	2,436			
EB1224001529	WINDERMERE	FL		08/17/2016		1,064,587							5,517	5,517			
EB1247002613	BOCA RATON	FL		10/09/2015		423,210							2,169	2,169			
EB1247002648	DAVIE	FL		07/17/2015		402,846							1,425	1,425			
EB1247002667	DELRAY BEACH	FL		07/17/2015		424,324							2,541	2,541			
EB1247002743	JUPITER	FL		12/18/2015		1,306,780							7,285	7,285			
EB1247002767	BOCA RATON	FL		11/20/2015		954,629							10,809	10,809			
EB1247002781	PARKLAND	FL		07/17/2015		644,140							3,313	3,313			
EB1247002803	BOCA RATON	FL		07/17/2015		510,706							5,234	5,234			
EB1247002840	BOCA RATON	FL		07/17/2015		1,281,974							6,691	6,691			
EB1247002862	BOCA RATON	FL		12/18/2015		435,692							43,525	43,525			
EB1247003086	DAVIE	FL		12/18/2015		431,624							2,523	2,523			
EB1248001432	TAMPA	FL		08/07/2015		410,430							2,267	2,267			
EB1248002419	TAMPA	FL		12/16/2016		453,826							4,193	4,193			
EB1249002270	NAPLES	FL		11/20/2015		580,303							2,949	2,949			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1249002396	NAPLES	FL		06/24/2016		517,676							2,603	2,603			
EB1249002576	NAPLES	FL		12/18/2015		495,962							2,554	2,554			
EB1249002805	VENICE	FL		08/19/2016		431,019							2,800	2,800			
EB1249002945	JACKSONVILLE	FL		08/17/2016		661,603							3,254	3,254			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,149,175							6,023	6,023			
EB1249003388	NAPLES	FL		12/16/2016		945,760							4,719	4,719			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		805,516							3,980	3,980			
EB1249003962	NAPLES	FL		12/16/2016		445,159							2,269	2,269			
EB1249003968	PUNTA GORDA	FL		12/16/2016		767,009							6,389	6,389			
EB1259000771	AVON	CO		07/30/2015		392,490							2,187	2,187			
EB1259000940	TELLURIDE	CO		10/09/2015		947,284							4,879	4,879			
EB1259001254	VAIL	CO		09/25/2015		1,214,332							6,274	6,274			
EB1259001331	AVON	CO		07/17/2015		507,804							2,592	2,592			
EB1259001343	EDWARDS	CO		07/17/2015		888,074							4,678	4,678			
EB1259001363	ASPEN	CO		08/07/2015		964,330							5,046	5,046			
EB1259001421	EDWARDS	CO		08/07/2015		674,688							3,637	3,637			
EB1259001468	EDWARDS	CO		08/07/2015		485,209							2,710	2,710			
EB1259001476	KENSINGTON	MD		11/20/2015		462,157							2,389	2,389			
EB1259001548	EAGLE	CO		12/18/2015		418,232							2,115	2,115			
EB1259001610	PARK CITY	UT		12/18/2015		605,215							3,011	3,011			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		568,993							2,863	2,863			
EB1259001827	PARK CITY	UT		12/18/2015		516,274							2,671	2,671			
EB1259001900	EAGLE	CO		12/18/2015		441,362							2,149	2,149			
EB1259001927	CASTLE ROCK	CO		12/18/2015		600,823							2,962	2,962			
EB1259002019	STEAMBOAT SPRINGS	CO		06/24/2016		512,311							2,505	2,505			
EB1259002143	MINTURN	CO		06/24/2016		1,191,457							5,990	5,990			
EB1259002243	ASPEN	CO		08/19/2016		1,911,650							9,312	9,312			
EB1259002337	PARK CITY	UT		08/19/2016		433,120							2,155	2,155			
EB1259002374	WASHINGTON	DC		08/19/2016		486,939							2,427	2,427			
EB1259002723	NAPERVILLE	IL		12/16/2016		446,079							2,367	2,367			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		730,283							3,614	3,614			
EB1259002866	ROCKVILLE	MD		12/16/2016		638,915							3,806	3,806			
EB1259002907	EAGLE	CO		12/16/2016		574,021							2,926	2,926			
EB1259002939	AVON	CO		12/16/2016		675,131							3,240	3,240			
EB1276000516	ENGLEWOOD	CO		08/19/2016		725,344							3,499	3,499			
EB1276000547	HIGHLANDS RANCH	CO		12/16/2016		557,629							3,767	3,767			
EB1341001587	PARKLAND	FL		12/18/2015		424,438							2,287	2,287			
EB1341001588	PARKLAND	FL		11/20/2015		628,244							4,231	4,231			
EB1341001635	PARKLAND	FL		12/18/2015		670,356							3,468	3,468			
EB1341001770	PARKLAND	FL		12/18/2015		522,057							2,763	2,763			
EB1341001773	DAVIE	FL		12/18/2015		576,512							2,927	2,927			
EB1341001869	DELRAY BEACH	FL		12/16/2016		723,617							3,671	3,671			
EB1341001906	HUNTINGTON BEACH	CA		03/24/2016		511,412							2,484	2,484			
EB1341001961	BOCA RATON	FL		06/24/2016		969,214							8,045	8,045			
EB1349001031	MIAMI	FL		12/18/2015		426,912							2,105	2,105			
EB1351002030	NEW YORK	NY		07/30/2015		702,980							3,734	3,734			
EB1351002305	EAST MEADOW	NY		07/30/2015		399,071							3,645	3,645			
EB1351002469	ROSLYN	NY		09/18/2015		729,270							3,644	3,644			
EB1351002957	BROOKLYN	NY		10/09/2015		552,730							2,832	2,832			
EB1351003190	BROOKLYN	NY		08/07/2015		887,146							3,023	3,023			
EB1351003265	NEW YORK	NY		10/09/2015		648,615							3,598	3,598			
EB1351003327	BROOKLYN	NY		08/07/2015		1,116,550							5,569	5,569			
EB1351003376	NEW YORK	NY		07/17/2015		1,326,149							7,143	7,143			
EB1351003524	NEW YORK	NY		11/20/2015		808,873							4,232	4,232			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		586,719							3,362	3,362			
EB1351003611	NEW YORK	NY		07/17/2015		493,670							2,604	2,604			
EB1351003676	NEW YORK	NY		11/20/2015		413,290							2,172	2,172			
EB1351003711	CHATHAM	NJ		08/07/2015		688,509							3,598	3,598			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		559,062							3,038	3,038			
EB1351003774	NEW YORK	NY		11/20/2015		567,004							5,314	5,314			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1351003811	MANHASSET	NY		08/07/2015		1,161,664							6,066	6,066			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		392,607							5,264	5,264			
EB1351003847	NEW YORK	NY		11/20/2015		1,465,638							7,665	7,665			
EB1351003888	NEW YORK	NY		12/18/2015		784,851							3,875	3,875			
EB1351003899	NEW YORK	NY		12/18/2015		1,357,303							6,687	6,687			
EB1351003905	NEW YORK	NY		08/07/2015		541,617							2,760	2,760			
EB1351003915	NEW YORK	NY		12/18/2015		1,057,644							5,472	5,472			
EB1351003930	NEW YORK	NY		11/20/2015		2,633,709							20,335	20,335			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		532,674							2,668	2,668			
EB1351004102	NEW YORK	NY		10/12/2016		703,337							3,402	3,402			
EB1351004168	TRURO	MA		12/18/2015		455,742							2,233	2,233			
EB1351004235	HOWARD BEACH	NY		12/18/2015		414,683							2,087	2,087			
EB1351004344	NEW YORK	NY		11/20/2015		922,396							4,768	4,768			
EB1351004353	NEW YORK	NY		12/18/2015		1,230,348							6,229	6,229			
EB1351004418	GARDEN CITY	NY		12/18/2015		766,136							4,013	4,013			
EB1351004460	NEW YORK	NY		12/18/2015		433,013							2,179	2,179			
EB1351004649	BROOKLYN	NY		06/24/2016		731,565							4,348	4,348			
EB1351004683	BELLMORE	NY		06/24/2016		749,113							13,099	13,099			
EB1351004817	STATEN ISLAND	NY		08/19/2016		818,226							5,181	5,181			
EB1351005094	NEW YORK	NY		06/24/2016		977,512							4,941	4,941			
EB1351005144	NEW YORK	NY		08/19/2016		1,833,930							9,127	9,127			
EB1351005342	NEW YORK	NY		08/19/2016		642,642							3,675	3,675			
EB1351005372	BROOKLYN	NY		08/17/2016		1,048,533							5,297	5,297			
EB1351005791	ARLINGTON	VA		12/16/2016		646,659							3,228	3,228			
EB1351005922	PLAINVIEW	NY		12/16/2016		442,436							2,373	2,373			
EB1352003839	REMSENBURG	NY		07/17/2015		943,444							4,817	4,817			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,866,715							9,586	9,586			
EB1352003928	TENAFLY	NJ		07/17/2015		1,009,796							5,518	5,518			
EB1352003934	SETAUKET	NY		11/20/2015		484,402							2,450	2,450			
EB1352004188	QUIOGUE	NY		12/18/2015		940,269							4,731	4,731			
EB1352004264	STONY BROOK	NY		12/18/2015		794,182							5,275	5,275			
EB1352004267	LARCHMONT	NY		12/18/2015		1,003,289							6,756	6,756			
EB1352004379	DOUGLASTON	NY		06/24/2016		973,329							4,791	4,791			
EB1352004398	HOBOKEN	NJ		06/24/2016		559,404							11,542	11,542			
EB1352004444	BELLPORT	NY		06/24/2016		459,219							2,310	2,310			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		658,553							3,367	3,367			
EB1353003184	MOUNT ARLINGTON	NJ		12/18/2015		845,569							4,455	4,455			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		411,534							2,124	2,124			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		565,519							3,000	3,000			
EB1353004479	SOUTH ORANGE	NJ		07/17/2015		665,292							3,422	3,422			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		659,800							5,768	5,768			
EB1353004664	MADISON	NJ		08/07/2015		606,537							3,270	3,270			
EB1353004669	RARITAN	NJ		08/19/2016		170,646							6,571	6,571			
EB1353004672	MAHWAH	NJ		09/25/2015		475,397							2,398	2,398			
EB1353004683	MENDHAM	NJ		08/07/2015		581,538							4,730	4,730			
EB1353004874	RANDOLPH	NJ		08/07/2015		544,759							2,866	2,866			
EB1353004988	BOONTON TOWNSHIP	NJ		08/07/2015		728,752							55,800	55,800			
EB1353005038	AUSTIN	TX		08/07/2015		571,107							2,949	2,949			
EB1353005061	SUMMIT	NJ		07/17/2015		1,055,205							5,657	5,657			
EB1353005122	DENVILLE	NJ		12/18/2015		629,614							3,120	3,120			
EB1353005185	LIVINGSTON	NJ		12/18/2015		423,354							2,923	2,923			
EB1353005217	MORRISTOWN	NJ		12/18/2015		515,165							2,598	2,598			
EB1353005230	ALBERTSON	NY		11/20/2015		403,992							9,602	9,602			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		606,409							2,990	2,990			
EB1353005303	CRANFORD	NJ		12/18/2015		847,247							4,328	4,328			
EB1353006638	MADISON	NJ		12/16/2016		430,624							2,189	2,189			
EB1353006687	TOWACO	NJ		12/16/2016		689,351							3,723	3,723			
EB1354007606	ARDSLEY	NY		07/30/2015		429,276							2,274	2,274			
EB1354012258	RIVERSIDE	CT		11/20/2015		607,557							3,028	3,028			
EB1354014367	MOUNT KISCO	NY		08/19/2016		916,965							4,563	4,563			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1357000557	BROOKLINE	MA		07/17/2015		722,020							3,786	3,786			
EB1357000692	NEWTON	MA		11/20/2015		823,483							4,165	4,165			
EB1357000780	GEORGETOWN	SC		11/20/2015		485,215							1,625	1,625			
EB1357000849	MARSHFIELD	MA		12/18/2015		422,176							2,330	2,330			
EB1357000907	BEDFORD	MA		12/18/2015		497,440							2,647	2,647			
EB1357000940	NEWTON	MA		10/12/2016		560,520							2,914	2,914			
EB1357000968	LEXINGTON	MA		06/24/2016		1,591,311							8,007	8,007			
EB1357000970	UPTON	MA		06/24/2016		421,551							2,584	2,584			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		941,044							5,122	5,122			
EB1357001084	BROOKLINE	MA		08/19/2016		716,660							3,664	3,664			
EB1357001173	BROOKLINE	MA		12/16/2016		627,280							3,314	3,314			
EB1358013411	CARLSBAD	CA		03/24/2016		941,022							4,763	4,763			
EB1365004217	LUCAS	TX		09/18/2015		724,470							3,745	3,745			
EB1367010379	SAN DIEGO	CA		11/20/2015		981,617							5,264	5,264			
EB1367010663	DEL MAR	CA		07/17/2015		949,098							5,004	5,004			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,271,074							6,907	6,907			
EB1367010813	SAN DIEGO	CA		07/17/2015		595,143							3,046	3,046			
EB1367010886	SAN DIEGO	CA		08/07/2015		590,636							3,184	3,184			
EB1367010906	SAN DIEGO	CA		08/07/2015		452,773							2,475	2,475			
EB1367010916	SAN MARCOS	CA		11/20/2015		713,517							4,518	4,518			
EB1367011253	VALLEY CENTER	CA		08/07/2015		442,608							2,286	2,286			
EB1367011389	CARLSBAD	CA		08/07/2015		670,099							3,464	3,464			
EB1367011403	SAN DIEGO	CA		03/24/2016		512,552							2,589	2,589			
EB1367011443	SAN DIEGO	CA		11/20/2015		433,129							124,840	124,840			
EB1367011870	CARLSBAD	CA		03/24/2016		875,874							4,321	4,321			
EB1367012826	SAN DIEGO	CA		03/24/2016		575,348							2,914	2,914			
EB1367013146	CARLSBAD	CA		03/24/2016		506,235							3,555	3,555			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		561,914							2,673	2,673			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,320,898							13,120	13,120			
EB1367014476	SAN DIEGO	CA		08/17/2016		746,444							5,801	5,801			
EB1367014488	SAN DIEGO	CA		08/17/2016		722,422							3,741	3,741			
EB1367014513	VISTA	CA		10/12/2016		573,132							3,029	3,029			
EB1367014620	CARLSBAD	CA		08/17/2016		751,692							3,914	3,914			
EB1367014748	CARLSBAD	CA		08/17/2016		653,302							3,297	3,297			
EB1367015025	SAN DIEGO	CA		08/17/2016		880,197							4,442	4,442			
EB1367015224	SAN DIEGO	CA		12/16/2016		520,099							2,507	2,507			
EB1367015277	SAN DIEGO	CA		12/16/2016		609,467							3,023	3,023			
EB1367015285	SAN DIEGO	CA		12/16/2016		758,708							3,760	3,760			
EB1367015328	CARLSBAD	CA		12/16/2016		528,500							9,092	9,092			
EB1369002397	SARASOTA	FL		07/17/2015		473,740							2,552	2,552			
EB1369002500	SARASOTA	FL		08/07/2015		477,697							2,450	2,450			
EB1369002572	SARASOTA	FL		12/18/2015		511,610							2,464	2,464			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		595,906							6,260	6,260			
EB1369002796	WINTER PARK	FL		06/24/2016		1,334,766							6,615	6,615			
EB1369002856	LAKEWOOD RANCH	FL		06/24/2016		543,221							2,767	2,767			
EB1369002956	FORT LAUDERDALE	FL		08/19/2016		1,221,320							6,078	6,078			
EB1369003121	SARASOTA	FL		08/19/2016		468,375							2,461	2,461			
EB1369003147	SARASOTA	FL		12/16/2016		1,885,914							9,080	9,080			
EB1369003179	SARASOTA	FL		12/16/2016		570,242							2,831	2,831			
EB1369003362	SAN FRANCISCO	CA		10/07/2016		825,195							4,064	4,064			
EB1369003522	SARASOTA	FL		12/16/2016		509,850							3,287	3,287			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		849,156							4,434	4,434			
EB1371004891	CHATHAM	NJ		11/20/2015		523,959							5,075	5,075			
EB1371005172	FAIRFAX	VA		08/07/2015		432,346							3,290	3,290			
EB1371005322	ALEXANDRIA	VA		08/07/2015		419,526							2,143	2,143			
EB1371005455	SEATTLE	WA		11/20/2015		360,950							39,168	39,168			
EB1371005596	ASHBURN	VA		11/20/2015		489,097							2,462	2,462			
EB1371006762	BELLINGHAM	WA		08/19/2016		445,893							2,378	2,378			
EB1373009968	BRONX	NY		10/09/2015		1,098,238							5,752	5,752			
EB1373010395	CHEVY CHASE	MD		08/07/2015		548,365							2,808	2,808			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1373010876	NORWALK	CT		12/18/2015		713,284							2,412	2,412			
EB1373011773	BRONX	NY		11/20/2015		729,025							1,221	1,221			
EB1380002070	SKILLMAN	NJ		07/30/2015		475,696							2,532	2,532			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		635,147							3,302	3,302			
EB1380003155	LAVALLETTE	NJ		12/16/2016		754,207							3,809	3,809			
EB1381009632	LINWOOD	NJ		08/07/2015		451,637							2,444	2,444			
EB1381009837	OCEAN CITY	NJ		12/18/2015		403,773							2,046	2,046			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		466,809							1,601	1,601			
EB1381010210	PHILADELPHIA	PA		12/18/2015		622,620							3,297	3,297			
EB1381010223	MOORESTOWN	NJ		06/24/2016		650,748							4,842	4,842			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,431,164							7,113	7,113			
EB1382002217	SAN DIEGO	CA		12/18/2015		667,410							3,512	3,512			
EB1382002284	MURRIETA	CA		07/30/2015		590,166							3,163	3,163			
EB1382002319	SAN MARCOS	CA		07/30/2015		449,673							3,165	3,165			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		964,841							4,856	4,856			
EB1382002734	ANAHEIM	CA		11/20/2015		442,142							2,297	2,297			
EB1382002751	DEL MAR	CA		07/17/2015		396,127							3,073	3,073			
EB1382002755	SAN DIEGO	CA		07/17/2015		728,880							5,220	5,220			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		916,106							4,655	4,655			
EB1382002829	AUSTIN	TX		08/07/2015		1,058,442							5,407	5,407			
EB1382002837	SAN DIEGO	CA		08/07/2015		667,417							3,430	3,430			
EB1382002872	SAN DIEGO	CA		03/24/2016		617,862							3,201	3,201			
EB1382002930	SAN DIEGO	CA		06/24/2016		607,922							2,917	2,917			
EB1382003034	BIG BEAR LAKE	CA		06/24/2016		495,190							3,653	3,653			
EB1382003035	WALNUT CREEK	CA		03/24/2016		612,315							2,851	2,851			
EB1382003063	BOULDER	CO		06/24/2016		514,806							2,562	2,562			
EB1382003084	SCOTTSDALE	AZ		06/24/2016		1,366,746							6,865	6,865			
EB1382003174	FRESNO	CA		12/16/2016		838,477							4,075	4,075			
EB1382003273	PHOENIX	AZ		12/16/2016		532,635							2,832	2,832			
EB1382003292	AUSTIN	TX		12/16/2016		533,878							2,653	2,653			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		842,483							4,294	4,294			
EB1382003308	CAMARILLO	CA		12/16/2016		467,703							2,304	2,304			
EB1382003322	REDONDO BEACH	CA		12/16/2016		512,094							2,690	2,690			
EB1386000300	LEESBURG	VA		07/17/2015		434,639							2,229	2,229			
EB1386000417	OAK HILL	VA		11/20/2015		533,338							2,684	2,684			
EB1386000455	CENTREVILLE	VA		11/20/2015		410,773							1,383	1,383			
EB1386000486	ARLINGTON	VA		12/18/2015		447,693							2,264	2,264			
EB1386000514	POTOMAC	MD		12/18/2015		723,137							3,727	3,727			
EB1386000602	COLUMBIA	MD		06/24/2016		474,388							2,487	2,487			
EB1387006392	ROSLYN	NY		09/18/2015		941,520							4,867	4,867			
EB1389003067	RICHBORO	PA		12/18/2015		408,687							2,116	2,116			
EB1389003979	PHILADELPHIA	PA		12/18/2015		452,505							4,814	4,814			
EB1389004187	HOLLAND	PA		12/18/2015		440,490							2,206	2,206			
EB1389004258	COLLEGEVILLE	PA		06/24/2016		437,282							2,452	2,452			
EB1389004582	PHILADELPHIA	PA		08/19/2016		442,957							2,245	2,245			
EB1393005777	NEWTOWN	CT		09/18/2015		510,570							5,413	5,413			
EB1393006607	STAMFORD	CT		12/18/2015		397,825							2,072	2,072			
EB1393008629	NEW CITY	NY		12/18/2015		1,047,874							5,166	5,166			
EB1393008686	BRIDGEWATER	CT		12/18/2015		439,764							2,213	2,213			
EB1393008998	BROOKLYN	NY		06/24/2016		673,729							3,400	3,400			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		475,341							2,419	2,419			
EB1393009862	IRVINGTON	NY		12/16/2016		935,944							4,894	4,894			
EB1395005332	WALPOLE	MA		12/18/2015		406,823							2,126	2,126			
EB1400000584	GILBERT	AZ		09/18/2015		739,264							3,802	3,802			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		554,569							2,878	2,878			
EB1400001351	PEORIA	AZ		09/18/2015		716,147							3,702	3,702			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		755,544							3,974	3,974			
EB1400002166	PHOENIX	AZ		09/25/2015		815,210							4,091	4,091			
EB1400002446	CAVE CREEK	AZ		07/17/2015		636,493							3,344	3,344			
EB1400002540	PHOENIX	AZ		10/09/2015		647,930							3,426	3,426			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1400002560	PARADISE VALLEY	AZ		07/17/2015		784,232							4,010	4,010			
EB1400002575	SCOTTSDALE	AZ		09/25/2015		404,436							10,206	10,206			
EB1400002680	SCOTTSDALE	AZ		08/07/2015		1,022,232							6,494	6,494			
EB1400002685	FLAGSTAFF	AZ		08/07/2015		710,717							3,534	3,534			
EB1400002748	CHANDLER	AZ		12/18/2015		601,243							6,381	6,381			
EB1400002808	SCOTTSDALE	AZ		12/18/2015		556,966							2,760	2,760			
EB1400002973	PARADISE VALLEY	AZ		12/18/2015		925,819							6,204	6,204			
EB1400002998	SCOTTSDALE	AZ		08/19/2016		980,303							4,663	4,663			
EB1400003015	PHOENIX	AZ		12/18/2015		880,992							9,614	9,614			
EB1400003141	FLAGSTAFF	AZ		12/18/2015		454,816							2,409	2,409			
EB1400003231	PHOENIX	AZ		06/24/2016		1,190,040							5,709	5,709			
EB1400003354	SCOTTSDALE	AZ		08/19/2016		409,708							2,039	2,039			
EB1400003481	CAVE CREEK	AZ		06/24/2016		484,332							2,435	2,435			
EB1400003619	CAVE CREEK	AZ		08/19/2016		545,958							2,646	2,646			
EB1400003651	SCOTTSDALE	AZ		08/19/2016		580,930							2,981	2,981			
EB1400003664	SCOTTSDALE	AZ		08/19/2016		510,254							5,834	5,834			
EB1400003749	CAVE CREEK	AZ		08/19/2016		509,294							2,591	2,591			
EB1400003771	SCOTTSDALE	AZ		08/19/2016		565,581							2,891	2,891			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		424,388							2,372	2,372			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		408,978							1,973	1,973			
EB1400004234	PHOENIX	AZ		12/16/2016		635,609							3,225	3,225			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		885,122							4,366	4,366			
EB1400004272	CAVE CREEK	AZ		12/16/2016		503,610							2,492	2,492			
EB1518001971	NAPA	CA		07/30/2015		1,122,510							6,647	6,647			
EB1518002332	HONOLULU	HI		07/30/2015		1,213,145							6,985	6,985			
EB1518004686	MECHANICSBURG	PA		12/18/2015		724,462							3,374	3,374			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,391,485							9,930	9,930			
EB1518005342	LOCUST GROVE	VA		12/18/2015		409,563							1,989	1,989			
EB1538115814	CINCINNATI	OH		12/18/2015		879,485							3,097	3,097			
EB1538513177	CARMEL VALLEY	CA		12/18/2015		897,206							4,625	4,625			
EB1538516620	HOUSTON	TX		07/30/2015		468,619							2,457	2,457			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		561,956							3,029	3,029			
EB1538531325	ALISO VIEJO	CA		11/20/2015		599,669							3,216	3,216			
EB1538541301	KAMAS	UT		08/19/2016		923,519							4,699	4,699			
EB1538542524	HOUSTON	TX		12/16/2016		341,716							82,637	82,637			
EB1540091565	CENTER VALLEY	PA		12/18/2015		420,084							3,007	3,007			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		744,504							3,829	3,829			
EB1540091681	JAMAICA	NY		09/18/2015		693,536							3,567	3,567			
EB1540091769	BARRINGTON	IL		09/18/2015		861,119							5,249	5,249			
EB1540091858	HILTON HEAD ISLAND	SC		09/18/2015		681,716							4,658	4,658			
EB1540091888	NORWELL	MA		09/18/2015		775,676							3,900	3,900			
EB1540092187	NORTHVILLE	MI		10/09/2015		493,896							2,988	2,988			
EB1540092196	SOUTH BARRINGTON	IL		08/07/2015		702,836							5,234	5,234			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,185,154							6,058	6,058			
EB1540092407	NEW YORK	NY		10/09/2015		959,025							4,905	4,905			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		624,771							3,125	3,125			
EB1540092451	BROOKLYN	NY		03/24/2016		432,123							2,011	2,011			
EB1540092599	SOUTH BARRINGTON	IL		12/18/2015		1,456,343							7,164	7,164			
EB1540092608	DAVIDSONVILLE	MD		08/07/2015		680,791							3,422	3,422			
EB1540092748	NEW SHOREHAM	RI		09/25/2015		491,426							2,433	2,433			
EB1540092759	WALPOLE	MA		12/18/2015		488,438							2,438	2,438			
EB1540092761	PHILADELPHIA	PA		12/18/2015		704,909							3,360	3,360			
EB1540092773	MCKEES ROCK	PA		09/25/2015		420,805							6,912	6,912			
EB1540092775	MARS	PA		09/25/2015		568,812							3,803	3,803			
EB1540092791	CANONSBURG	PA		10/09/2015		503,054							3,680	3,680			
EB1540092809	DENVER	CO		03/24/2016		1,204,320							5,763	5,763			
EB1540092827	GARNET VALLEY	PA		10/09/2015		510,919							2,561	2,561			
EB1540092836	BOTHELL	WA		10/09/2015		598,425							3,015	3,015			
EB1540092861	CENTER VALLEY	PA		12/18/2015		536,308							2,644	2,644			
EB1540092866	PONTE VEDRA	FL		12/18/2015		444,842							2,754	2,754			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
EB1540092913	LANSDALE	PA		10/09/2015		571,791							17,552	17,552			
EB1540092931	ASHBURN	VA		12/18/2015		559,431							2,752	2,752			
EB1540092934	PHILADELPHIA	PA		10/09/2015		482,021							2,606	2,606			
EB1540092935	GLEN MILLS	PA		12/18/2015		506,777							3,801	3,801			
EB1540092959	ALDIE	VA		11/20/2015		494,010							2,499	2,499			
EB1540092960	HOLLISTON	MA		06/24/2016		707,609							4,135	4,135			
EB1540093009	RIDGEFIELD	CT		09/25/2015		1,082,146							6,556	6,556			
EB1540093049	NAPLES	FL		10/09/2015		1,331,570							13,080	13,080			
EB1540093058	MARVIN	NC		12/18/2015		534,879							2,618	2,618			
EB1540093067	VIRGINIA BEACH	VA		09/25/2015		920,872							7,264	7,264			
EB1540093068	WARRINGTON	PA		11/20/2015		542,440							3,880	3,880			
EB1540093070	POTTSTOWN	PA		10/09/2015		482,389							2,483	2,483			
EB1540093085	WINDERMERE	FL		11/20/2015		741,574							15,879	15,879			
EB1540093086	SPRING CITY	PA		12/18/2015		464,575							2,313	2,313			
EB1540093088	ELLICOTT CITY	MD		10/09/2015		555,066							11,434	11,434			
EB1540093090	PITTSBURGH	PA		12/18/2015		494,264							3,262	3,262			
EB1540093103	ARLINGTON	VA		10/09/2015		646,715							6,977	6,977			
EB1540093109	VIRGINIA BEACH	VA		10/09/2015		589,544							2,941	2,941			
EB1540093115	SANIBEL	FL		10/09/2015		518,448							3,963	3,963			
EB1540093119	WILMINGTON	DE		12/18/2015		758,001							10,593	10,593			
EB1540093138	ODESSA	FL		08/07/2015		572,742							2,625	2,625			
EB1540093146	JENKS	OK		09/25/2015		499,255							7,250	7,250			
EB1540093153	WHITE STONE	VA		08/07/2015		548,638							4,026	4,026			
EB1540093154	CANTON	MA		10/07/2016		658,819							3,118	3,118			
EB1540093158	CARY	NC		08/07/2015		545,348							4,875	4,875			
EB1540093166	MOSLEY	VA		11/20/2015		453,197							2,270	2,270			
EB1540093178	MARS	PA		09/25/2015		649,068							3,337	3,337			
EB1540093187	CANONSBURG	PA		08/07/2015		514,758							2,658	2,658			
EB1540093211	SHARON	MA		10/09/2015		563,291							2,900	2,900			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		504,478							2,605	2,605			
EB1540093224	FALLS CHURCH	VA		08/07/2015		633,785							3,277	3,277			
EB1540093238	CHANTILLY	VA		08/07/2015		627,014							3,331	3,331			
EB1540093251	NEW YORK	NY		08/07/2015		767,301							3,865	3,865			
EB1540093258	NEW YORK	NY		10/09/2015		594,868							2,868	2,868			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		845,789							4,266	4,266			
EB1540093287	GLASTONBURY	CT		06/24/2016		612,017							2,955	2,955			
EB1540093290	SWARTHMORE	PA		08/07/2015		458,863							2,937	2,937			
EB1540093297	YARDLEY	PA		08/07/2015		473,887							4,609	4,609			
EB1540093300	CANONSBURG	PA		08/07/2015		502,376							2,582	2,582			
EB1540093310	EAST GREENWICH	RI		08/07/2015		415,005							2,143	2,143			
EB1540093314	BETHESDA	MD		10/09/2015		1,115,940							5,599	5,599			
EB1540093346	WINCHESTER	MA		08/07/2015		630,301							3,171	3,171			
EB1540093352	LARGO	FL		10/09/2015		542,045							2,798	2,798			
EB1540093368	PLYMOUTH	MN		11/20/2015		524,326							26,690	26,690			
EB1540093370	SPANISH FORT	AL		08/07/2015		424,113							1,458	1,458			
EB1540093412	CHANTILLY	VA		11/20/2015		979,645							6,714	6,714			
EB1540093419	NAPLES	FL		10/09/2015		623,705							3,723	3,723			
EB1540093457	OCEAN CITY	NJ		11/20/2015		547,422							8,064	8,064			
EB1540093541	MARS	PA		12/18/2015		552,134							2,645	2,645			
EB1540093569	BATAVIA	IL		06/24/2016		463,099							4,639	4,639			
EB1540093571	FRISCO	TX		06/24/2016		731,880							4,523	4,523			
EB1540093653	GLEN ALLEN	VA		06/24/2016		562,352							2,696	2,696			
EB1540093666	GREENWOOD	IN		12/18/2015		430,343							1,990	1,990			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,162,259							5,457	5,457			
EB1540093775	KATY	TX		12/18/2015		553,770							2,733	2,733			
EB1540093776	BLUFFTON	SC		12/18/2015		581,465							3,958	3,958			
EB1540093780	ANDOVER	MA		12/18/2015		849,904							4,190	4,190			
EB1540093798	GLEN ALLEN	VA		08/19/2016		496,493							2,509	2,509			
EB1540093807	PALMETTO BAY	FL		12/18/2015		431,080							52,124	52,124			
EB1540093817	ELIZABETH	CO		12/18/2015		515,305							2,457	2,457			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1540093843	BONITA SPRINGS	FL		08/19/2016		524,216							2,469	2,469			
EB1540093846	HARLEYSVILLE	PA		12/18/2015		502,023							2,539	2,539			
EB1540093857	KENNETT SQUARE	PA		06/24/2016		458,226							2,923	2,923			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		770,919							3,944	3,944			
EB1540093912	WINDERMERE	FL		12/18/2015		1,082,223							5,056	5,056			
EB1540094013	MARS	PA		12/18/2015		596,712							4,552	4,552			
EB1540094121	CLARKSVILLE	MD		06/24/2016		904,223							4,450	4,450			
EB1540094137	MARTINEZ	CA		06/24/2016		1,183,441							5,847	5,847			
EB1540094189	WARRINGTON	PA		08/19/2016		516,638							2,814	2,814			
EB1540094196	WINTER PARK	FL		06/24/2016		1,050,436							5,298	5,298			
EB1540094216	CHANTILLY	VA		12/16/2016		627,535							2,982	2,982			
EB1540094221	INDIALANTIC	FL		06/24/2016		512,475							2,395	2,395			
EB1540094228	HAYMARKET	VA		08/17/2016		506,040							5,992	5,992			
EB1540094234	FORT LAUDERDALE	FL		06/24/2016		967,989							4,641	4,641			
EB1540094236	CHARLESTON	SC		06/24/2016		195,162							64,316	64,316			
EB1540094291	HADDONFIELD	NJ		06/24/2016		756,863							4,986	4,986			
EB1540094353	NEW YORK	NY		08/19/2016		912,145							5,784	5,784			
EB1540094354	SAN DIEGO	CA		10/12/2016		744,425							3,438	3,438			
EB1540094366	AVON	NC		08/19/2016		513,129							4,296	4,296			
EB1540094368	INDIALANTIC	FL		08/19/2016		751,914							3,535	3,535			
EB1540094372	DALLAS	TX		08/19/2016		1,080,158							5,598	5,598			
EB1540094376	ALEXANDRIA	VA		08/19/2016		765,912							3,713	3,713			
EB1540094384	WARRINGTON	PA		12/16/2016		770,960							3,839	3,839			
EB1540094392	DALLAS	TX		08/19/2016		803,385							4,004	4,004			
EB1540094399	MERCER ISLAND	WA		08/17/2016		948,434							5,267	5,267			
EB1540094402	BRADENTON	FL		08/17/2016		602,764							2,965	2,965			
EB1540094405	EAST HAMPTON	NY		08/19/2016		420,151							2,081	2,081			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,178,652							5,675	5,675			
EB1540094410	CYPRESS	TX		08/19/2016		966,824							4,966	4,966			
EB1540094418	DENVER	CO		08/19/2016		732,579							354,107	354,107			
EB1540094421	NEW YORK	NY		12/16/2016		598,615							2,671	2,671			
EB1540094428	SARASOTA	FL		08/19/2016		527,495							3,623	3,623			
EB1540094432	WILLIAMSBURG	VA		08/17/2016		585,701							2,614	2,614			
EB1540094439	BOCA RATON	FL		08/17/2016		706,462							3,300	3,300			
EB1540094484	FORT LAUDERDALE	FL		08/19/2016		781,677							3,872	3,872			
EB1540094622	TAMPA	FL		12/16/2016		619,451							3,192	3,192			
EB1540094628	IRVING	TX		12/16/2016		510,654							2,758	2,758			
EB1540094630	ORLANDO	FL		12/16/2016		566,232							6,041	6,041			
EB1540094632	WINDERMERE	FL		12/16/2016		887,728							3,957	3,957			
EB1540094633	BETHESDA	MD		12/16/2016		725,354							3,901	3,901			
EB1540094649	CARROLLTON	TX		12/16/2016		446,584							2,390	2,390			
EB1540094657	NAPLES	FL		12/16/2016		833,985							4,002	4,002			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		912,062							6,957	6,957			
EB1540094677	NEWPORT BEACH	CA		12/16/2016		1,275,885							5,946	5,946			
EB1540094689	FALLS CHURCH	VA		12/16/2016		815,744							3,951	3,951			
EB1540094693	NAPLES	FL		12/16/2016		471,491							2,356	2,356			
EB1540094744	JERSEY CITY	NJ		12/16/2016		963,278							4,413	4,413			
EB1541035350	HEATH	TX		12/18/2015		273,528							13,826	13,826			
EB1541037328	SEDONA	AZ		12/18/2015		546,580							2,720	2,720			
EB1541037358	FRANKLIN	TN		12/18/2015		489,543							2,390	2,390			
EB1541037414	AUSTIN	TX		09/18/2015		718,191							3,557	3,557			
EB1541037473	BARTONVILLE	TX		09/18/2015		1,221,231							6,485	6,485			
EB1541037654	APOLLO BEACH	FL		12/18/2015		476,594							3,306	3,306			
EB1541037678	NASHVILLE	TN		09/18/2015		833,101							4,126	4,126			
EB1541037686	BRENTWOOD	TN		12/18/2015		554,812							2,680	2,680			
EB1541037694	LOS ALAMOS	NM		12/18/2015		465,478							2,248	2,248			
EB1541037762	CHICAGO	IL		12/18/2015		479,995							2,426	2,426			
EB1541037784	NASHVILLE	TN		10/09/2015		580,800							2,866	2,866			
EB1541037893	AUSTIN	TX		12/18/2015		637,543							3,305	3,305			
EB1541037903	SCOTTSDALE	AZ		09/18/2015		634,971							10,409	10,409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541037934	MONTGOMERY	TX		09/18/2015		855,121							4,849	4,849			
EB1541037953	NASHVILLE	TN		12/18/2015		503,752							2,597	2,597			
EB1541037969	SAN ANTONIO	TX		07/30/2015		587,499							3,202	3,202			
EB1541038009	THE WOODLANDS	TX		07/30/2015		452,961							1,593	1,593			
EB1541038051	PALM SPRINGS	CA		03/24/2016		448,774							2,150	2,150			
EB1541038421	DALLAS	TX		10/09/2015		590,869							2,907	2,907			
EB1541038468	NORTH HUNTINGDON	PA		10/09/2015		525,621							2,586	2,586			
EB1541038507	MASSILLON	OH		10/09/2015		432,144							2,210	2,210			
EB1541038819	NISSWA	MN		08/07/2015		1,182,952							5,759	5,759			
EB1541038886	WINTER PARK	CO		09/25/2015		438,298							39,368	39,368			
EB1541038971	GARFIELD	AR		08/07/2015		784,038							4,075	4,075			
EB1541039016	TUJUNGA	CA		10/09/2015		1,094,892							5,145	5,145			
EB1541039030	BRENTWOOD	TN		09/25/2015		1,930,735							9,705	9,705			
EB1541039039	NASHVILLE	TN		10/09/2015		1,042,271							5,366	5,366			
EB1541039057	BEVERLY HILLS	MI		09/25/2015		427,850							2,444	2,444			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		515,925							3,130	3,130			
EB1541039088	DEERFIELD	IL		08/19/2016		907,680							4,621	4,621			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,331,026							6,843	6,843			
EB1541039144	SPRING LAKE	MI		08/07/2015		583,631							7,104	7,104			
EB1541039156	NAPERVILLE	IL		10/09/2015		1,320,990							7,328	7,328			
EB1541039188	CHICAGO	IL		10/09/2015		598,307							2,991	2,991			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		613,166							3,742	3,742			
EB1541039250	HOUSTON	TX		08/07/2015		633,023							3,189	3,189			
EB1541039254	MISSOURI CITY	TX		10/09/2015		498,205							2,498	2,498			
EB1541039265	BRENTWOOD	TN		10/09/2015		410,710							2,104	2,104			
EB1541039282	ARCADIA	OK		10/09/2015		1,466,931							6,551	6,551			
EB1541039287	WILMETTE	IL		10/09/2015		1,369,087							7,091	7,091			
EB1541039288	NASHVILLE	TN		08/07/2015		877,433							6,359	6,359			
EB1541039289	KATY	TX		08/07/2015		673,115							3,391	3,391			
EB1541039302	NASHVILLE	TN		10/09/2015		1,439,403							3,243	3,243			
EB1541039303	CHICAGO	IL		10/09/2015		447,171							2,291	2,291			
EB1541039314	NASHVILLE	TN		10/09/2015		767,681							5,235	5,235			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015		963,673							4,842	4,842			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		765,615							3,941	3,941			
EB1541039356	NASHVILLE	TN		10/09/2015		537,841							2,617	2,617			
EB1541039357	BRENTWOOD	TN		11/20/2015		496,028							2,509	2,509			
EB1541039365	WAXHAW	NC		08/07/2015		849,046							4,385	4,385			
EB1541039380	SANTA FE	NM		12/18/2015		800,896							3,837	3,837			
EB1541039388	WILMETTE	IL		08/07/2015		1,385,408							7,030	7,030			
EB1541039409	WESTERN SPRINGS	IL		08/07/2015		470,562							3,467	3,467			
EB1541039418	FRANKLIN	TN		08/07/2015		486,491							3,606	3,606			
EB1541039448	AUSTIN	TX		12/18/2015		550,918							2,800	2,800			
EB1541039463	MOUND	MN		08/07/2015		613,074							3,088	3,088			
EB1541039473	SAN JOSE	CA		10/12/2016		720,545							3,289	3,289			
EB1541039478	NASHVILLE	TN		10/09/2015		575,886							2,906	2,906			
EB1541039479	MARANA	AZ		08/07/2015		1,351,627							6,980	6,980			
EB1541039497	ROXBORO	NC		08/19/2016		792,445							4,566	4,566			
EB1541039627	MONACA	PA		11/20/2015		477,020							3,887	3,887			
EB1541039644	LAKE FOREST	IL		12/18/2015		697,880							3,450	3,450			
EB1541039674	SPICEWOOD	TX		12/18/2015		523,410							2,588	2,588			
EB1541039693	LONGWOOD	FL		12/18/2015		740,273							4,845	4,845			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,376,725							8,448	8,448			
EB1541039737	MAGNOLIA	TX		12/18/2015		400,815							3,056	3,056			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		555,881							2,748	2,748			
EB1541039745	ESSEX	CT		12/18/2015		420,818							1,950	1,950			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		582,169							2,899	2,899			
EB1541039760	PITTSBURGH	PA		12/18/2015		568,385							2,810	2,810			
EB1541039769	BLAINE	MN		12/18/2015		646,836							2,976	2,976			
EB1541039799	MCKINNEY	TX		12/18/2015		640,733							3,070	3,070			
EB1541039816	TELLURIDE	CO		12/18/2015		883,597							4,107	4,107			

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EB1541039869	SCOTTSDALE	AZ		12/18/2015		637,691							2,934	2,934			
EB1541039889	EVERGREEN	CO		12/18/2015		471,231							2,260	2,260			
EB1541040031	MAGNOLIA	TX		12/18/2015		532,934							2,609	2,609			
EB1541040248	HOUSTON	TX		06/24/2016		1,159,995							5,791	5,791			
EB1541040272	TEMECULA	CA		06/24/2016		450,548							2,243	2,243			
EB1541040283	PARADISE VALLEY	AZ		06/24/2016		1,020,499							4,911	4,911			
EB1541040297	CLEMMONS	NC		06/24/2016		572,816							2,592	2,592			
EB1541040302	PLANO	TX		06/24/2016		952,636							10,046	10,046			
EB1541040394	HUDSON	OH		08/19/2016		461,167							3,382	3,382			
EB1541040423	CHICAGO	IL		08/19/2016		691,042							2,232	2,232			
EB1541040428	RIDGEFIELD	CT		08/19/2016		440,408							2,902	2,902			
EB1541040432	NASHVILLE	TN		08/19/2016		530,247							2,570	2,570			
EB1541040437	DALLAS	TX		08/19/2016		896,622							4,420	4,420			
EB1541040454	HOUSTON	TX		08/19/2016		983,517							4,744	4,744			
EB1541040459	SUGAR LAND	TX		08/19/2016		499,444							2,486	2,486			
EB1541040460	VESTAVIA	AL		08/19/2016		527,105							2,555	2,555			
EB1541040463	BRENTWOOD	TN		08/17/2016		476,254							2,284	2,284			
EB1541040466	MANCHESTER	MA		08/19/2016		773,226							4,625	4,625			
EB1541040473	LEAGUE CITY	TX		08/19/2016		611,043							3,041	3,041			
EB1541040477	NASHVILLE	TN		08/19/2016		901,588							5,978	5,978			
EB1541040482	NASHVILLE	TN		08/19/2016		468,608							1,639	1,639			
EB1541040483	BRENTWOOD	TN		10/12/2016		756,567							3,785	3,785			
EB1541040488	PLYMOUTH	MN		08/19/2016		504,941							2,641	2,641			
EB1541040501	SARASOTA	FL		08/17/2016		690,264							3,161	3,161			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		677,774							3,373	3,373			
EB1541040509	FAIRVIEW	TN		08/19/2016		486,087							2,746	2,746			
EB1541040511	AUSTIN	TX		08/19/2016		797,028							3,845	3,845			
EB1541040513	COLLEYVILLE	TX		08/17/2016		712,710							4,130	4,130			
EB1541040516	SEATTLE	WA		08/17/2016		672,678							3,226	3,226			
EB1541040517	SEATTLE	WA		08/17/2016		607,009							5,400	5,400			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,070,863							5,567	5,567			
EB1541040527	AUSTIN	TX		08/17/2016		519,964							2,494	2,494			
EB1541040537	LA HABRA HEIGHTS	CA		08/17/2016		711,753							4,508	4,508			
EB1541040637	KEMAH	TX		10/07/2016		435,528							3,964	3,964			
EB1541040649	MCKINNEY	TX		10/07/2016		454,464							2,125	2,125			
EB1541040688	SARASOTA	FL		12/16/2016		564,966							3,518	3,518			
EB1541040699	WADSWORTH	OH		12/16/2016		454,278							2,342	2,342			
EB1541040700	NASHVILLE	TN		12/16/2016		895,268							4,245	4,245			
EB1541040728	BARRINGTON	IL		12/16/2016		457,498							2,247	2,247			
EB1541040740	NASHVILLE	TN		12/16/2016		670,683							3,260	3,260			
EB1541040750	LEANDER	TX		12/16/2016		455,663							2,638	2,638			
EB1541040753	ISSAQUAH	WA		12/16/2016		646,070							3,052	3,052			
EB1541040757	FAIRFIELD	CT		12/16/2016		773,014							3,828	3,828			
EB1541040759	WINDSOR	CO		12/16/2016		613,125							2,809	2,809			
EB1541040764	EDMOND	OK		12/16/2016		867,462							3,974	3,974			
EB1541040767	FRANKLIN	TN		12/16/2016		579,632							2,708	2,708			
EB1541040778	MALVERN	PA		12/16/2016		569,762							3,065	3,065			
EB1541040779	FREMONT	CA		12/16/2016		992,126							4,657	4,657			
EB1541040782	GRAND LAKE	CO		12/16/2016		1,114,110							5,251	5,251			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		473,427							2,058	2,058			
EB1541040784	EDMONDS	WA		12/16/2016		634,113							2,891	2,891			
EB1541040785	COVINGTON	WA		12/16/2016		601,388							2,438	2,438			
EB1541040798	KIRKLAND	WA		12/16/2016		640,176							2,947	2,947			
EB1541040810	BRECKENRIDGE	CO		12/16/2016		605,332							2,698	2,698			
EB1541040831	OAK BROOK	IL		12/16/2016		832,921							5,361	5,361			
EB1541040837	LOVELAND	CO		12/16/2016		574,917							3,690	3,690			
EB1541040845	PACIFICA	CA		12/16/2016		507,726							2,579	2,579			
EB1541040854	CARDIFF BY THE SEA	CA		12/16/2016		634,225							3,366	3,366			
EB1541040861	THE WOODLANDS	TX		12/16/2016		693,865							3,346	3,346			
EB1541040869	LOS ANGELES	CA		12/16/2016		1,124,557							5,452	5,452			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541040877	DENVER	CO		12/16/2016		489,672							2,243	2,243			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		535,923							4,614	4,614			
EB1564000229	DENVER	CO		07/30/2015		394,881							2,081	2,081			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		686,490							3,528	3,528			
EB1564000519	DENVER	CO		12/18/2015		533,138							2,642	2,642			
EB1564000525	GREENWOOD VILLAGE	CO		07/17/2015		528,367							2,756	2,756			
EB1564000599	DENVER	CO		11/20/2015		478,143							2,442	2,442			
EB1564000618	DENVER	CO		08/07/2015		768,572							3,852	3,852			
EB1564000620	FORT COLLINS	CO		08/07/2015		840,747							4,326	4,326			
EB1564000716	FRASER	CO		12/18/2015		473,036							2,380	2,380			
EB1564000966	DENVER	CO		08/19/2016		537,317							2,605	2,605			
EB1564000993	DENVER	CO		08/19/2016		510,381							2,996	2,996			
EB1564001009	DENVER	CO		08/17/2016		481,545							2,298	2,298			
EB1564001065	DENVER	CO		12/16/2016		646,664							3,399	3,399			
EB1564001079	NIWOT	CO		10/07/2016		505,491							2,568	2,568			
EB1564001105	DENVER	CO		12/16/2016		589,030							3,188	3,188			
EB1564001132	DENVER	CO		12/16/2016		630,371							4,480	4,480			
EB1564001134	DENVER	CO		12/16/2016		789,172							4,121	4,121			
EB1564001170	ERIE	CO		12/16/2016		480,332							3,445	3,445			
EB1567001498	BOULDER	CO		07/17/2015		593,633							3,468	3,468			
EB1567001513	CARLSBAD	CA		08/07/2015		732,372							7,422	7,422			
EB1567001541	GOLDEN	CO		06/24/2016		575,493							2,863	2,863			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		625,450							3,059	3,059			
EB1567001695	CASTLE ROCK	CO		06/24/2016		608,873							3,063	3,063			
EB1567001956	LOS ANGELES	CA		12/16/2016		858,032							4,305	4,305			
EB1567001968	FORT COLLINS	CO		12/16/2016		603,550							3,232	3,232			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,330,597							6,782	6,782			
EB1596048348	MOORESVILLE	NC		12/18/2015		588,174							2,928	2,928			
EB1596048401	YORBA LINDA	CA		12/18/2015		806,459							4,119	4,119			
EB1596048570	SEDONA	AZ		09/18/2015		709,856							3,412	3,412			
EB1596048655	CENTERTON	AR		12/18/2015		448,317							2,323	2,323			
EB1596048737	DELRAY BEACH	FL		12/18/2015		1,294,427							6,165	6,165			
EB1596048822	CARLSBAD	CA		12/18/2015		561,704							2,998	2,998			
EB1596048875	LOS ANGELES	CA		12/18/2015		630,343							3,169	3,169			
EB1596048934	CHINO HILLS	CA		12/18/2015		510,187							2,565	2,565			
EB1596049199	BELMONT	CA		03/24/2016		460,967							2,262	2,262			
EB1596049353	TAHOE CITY	CA		06/24/2016		498,139							2,396	2,396			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		657,568							4,617	4,617			
EB1596050604	SAN RAMON	CA		10/09/2015		1,301,045							6,162	6,162			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		970,590							4,678	4,678			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		688,891							3,490	3,490			
EB1596050790	PACIFICA	CA		09/25/2015		1,033,758							4,884	4,884			
EB1596050800	SHERMAN OAKS	CA		10/09/2015		1,166,867							7,983	7,983			
EB1596050829	FOLSOM	CA		09/25/2015		480,942							2,794	2,794			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,340,810							4,598	4,598			
EB1596050928	ARROYO GRANDE	CA		10/12/2016		617,805							3,063	3,063			
EB1596050959	COSTA MESA	CA		10/09/2015		741,514							3,717	3,717			
EB1596050979	PARKTON	MD		10/09/2015		424,987							4,540	4,540			
EB1596050986	LOS ANGELES	CA		09/25/2015		731,917							4,071	4,071			
EB1596051051	CARLSBAD	CA		09/25/2015		616,914							3,156	3,156			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		999,277							5,259	5,259			
EB1596051083	REDWOOD CITY	CA		09/25/2015		762,650							3,921	3,921			
EB1596051099	COLORADO SPRINGS	CO		08/07/2015		804,605							8,244	8,244			
EB1596051104	MORAGA	CA		10/12/2016		1,101,696							19,665	19,665			
EB1596051112	SAN DIEGO	CA		11/20/2015		907,603							4,636	4,636			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		495,087							2,476	2,476			
EB1596051169	TEMECULA	CA		10/09/2015		658,934							3,566	3,566			
EB1596051186	CALABASAS	CA		10/09/2015		825,493							5,848	5,848			
EB1596051197	DALLAS	TX		10/09/2015		1,714,752							8,596	8,596			
EB1596051201	TOLUCA LAKE	CA		11/20/2015		912,470							6,342	6,342			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,073,040							5,390	5,390			
EB1596051269	STUDIO CITY	CA		08/07/2015		678,065							3,412	3,412			
EB1596051303	LONG BEACH	CA		08/07/2015		526,911							2,639	2,639			
EB1596051318	LOS ANGELES	CA		11/20/2015		820,193							6,985	6,985			
EB1596051339	CAVE CREEK	AZ		11/20/2015		611,145							2,057	2,057			
EB1596051360	PEORIA	AZ		08/07/2015		526,225							2,461	2,461			
EB1596051434	HALEIWA	HI		08/07/2015		826,747							4,149	4,149			
EB1596051448	CAMARILLO	CA		09/25/2015		708,273							3,786	3,786			
EB1596051469	SOUTHLAKE	TX		08/07/2015		678,215							5,995	5,995			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		931,866							5,176	5,176			
EB1596051542	GOLDEN	CO		10/09/2015		552,201							2,581	2,581			
EB1596051551	SNOQUALMIE	WA		12/18/2015		543,498							2,693	2,693			
EB1596051556	GIG HARBOR	WA		10/09/2015		970,354							4,731	4,731			
EB1596051712	LONE TREE	CO		06/24/2016		690,602							4,456	4,456			
EB1596051732	DENVER	CO		12/18/2015		562,004							2,561	2,561			
EB1596051852	DENVER	CO		12/18/2015		587,734							2,704	2,704			
EB1596051978	SEATTLE	WA		12/18/2015		645,427							4,002	4,002			
EB1596052025	SCOTTSDALE	AZ		12/18/2015		703,125							3,357	3,357			
EB1596052367	SEATTLE	WA		12/18/2015		607,239							2,895	2,895			
EB1596052570	PHOENIX	AZ		12/18/2015		431,518							2,309	2,309			
EB1596052617	SAN FRANCISCO	CA		10/12/2016		928,330							4,737	4,737			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		544,970							10,401	10,401			
EB1596052803	UNION CITY	CA		10/12/2016		987,088							4,732	4,732			
EB1596052956	NAPLES	FL		06/24/2016		482,388							2,450	2,450			
EB1596053002	HAWTHORN WOODS	IL		10/12/2016		411,943							2,144	2,144			
EB1596053005	CORONA	CA		06/24/2016		673,711							3,070	3,070			
EB1596053030	APTOS	CA		06/24/2016		1,491,949							8,463	8,463			
EB1596053037	SAN CLEMENTE	CA		06/24/2016		1,644,328							14,500	14,500			
EB1596053057	GILROY	CA		06/24/2016		533,642							2,372	2,372			
EB1596053060	LOS ANGELES	CA		06/24/2016		1,169,067							5,706	5,706			
EB1596053071	LAKEWOOD	CO		10/07/2016		539,905							3,783	3,783			
EB1596053095	SAN JOSE	CA		06/24/2016		713,396							3,251	3,251			
EB1596053207	PALM BEACH	FL		08/19/2016		563,981							5,564	5,564			
EB1596053210	CAREFREE	AZ		06/24/2016		651,886							3,001	3,001			
EB1596053229	LONE TREE	CO		08/19/2016		550,838							2,683	2,683			
EB1596053279	MURRIETA	CA		10/12/2016		451,941							2,992	2,992			
EB1596053283	MALIBU	CA		10/12/2016		1,468,664							9,724	9,724			
EB1596053309	KEY WEST	FL		08/19/2016		516,644							2,271	2,271			
EB1596053325	CANYON COUNTRY	CA		08/17/2016		523,886							2,393	2,393			
EB1596053332	LADERA RANCH	CA		10/12/2016		1,310,408							8,427	8,427			
EB1596053333	FLAGSTAFF	AZ		08/19/2016		482,072							2,328	2,328			
EB1596053359	PARADISE VALLEY	AZ		12/16/2016		608,543							2,748	2,748			
EB1596053361	COLORADO SPRINGS	CO		08/19/2016		459,164							2,115	2,115			
EB1596053366	ALTADENA	CA		08/17/2016		912,435							5,120	5,120			
EB1596053368	LOS ANGELES	CA		10/12/2016		992,850							4,923	4,923			
EB1596053369	WHEAT RIDGE	CO		08/19/2016		520,020							3,073	3,073			
EB1596053381	AURORA	CO		08/19/2016		585,712							3,244	3,244			
EB1596053387	DAVIS	CA		10/12/2016		541,905							1,742	1,742			
EB1596053388	MIDWAY	UT		08/19/2016		478,920							2,325	2,325			
EB1596053391	BLUFFDALE	UT		08/17/2016		438,470							2,132	2,132			
EB1596053398	RANCHO PALOS VERDES	CA		08/17/2016		1,178,036							5,822	5,822			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,187,750							5,530	5,530			
EB1596053408	VALENCIA	CA		08/17/2016		978,684							4,846	4,846			
EB1596053412	FORT LAUDERDALE	FL		08/17/2016		577,262							2,893	2,893			
EB1596053414	WESTMINSTER	CO		08/19/2016		556,670							2,685	2,685			
EB1596053420	SCOTTSDALE	AZ		08/19/2016		602,390							4,347	4,347			
EB1596053421	REDWOOD CITY	CA		08/17/2016		774,292							3,713	3,713			
EB1596053430	ENGLEWOOD	CO		08/19/2016		620,785							2,995	2,995			
EB1596053434	SANTA BARBARA	CA		10/12/2016		1,003,682							5,025	5,025			
EB1596053446	LONE TREE	CO		08/19/2016		553,801							2,685	2,685			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1596053476	TUSTIN	CA		08/17/2016		702,890							2,059	2,059			
EB1596053482	AQUA DULCE	CA		08/17/2016		773,263							3,921	3,921			
EB1596053487	HUNTINGTON BEACH	CA		10/12/2016		688,545							3,360	3,360			
EB1596053493	LOS ANGELES	CA		08/17/2016		720,335							3,438	3,438			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		805,344							3,432	3,432			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		717,618							2,787	2,787			
EB1596053498	LOS ANGELES	CA		08/17/2016		942,127							4,634	4,634			
EB1596053514	CARMEL	CA		08/17/2016		533,686							2,440	2,440			
EB1596053515	THOUSAND OAKS	CA		08/17/2016		1,288,838							5,780	5,780			
EB1596053516	SANTA FE	NM		08/17/2016		608,224							2,714	2,714			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,070,099							5,108	5,108			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		979,779							4,699	4,699			
EB1596053586	BAINBRIDGE ISLAND	WA		12/16/2016		574,900							2,596	2,596			
EB1596053604	ALEXANDRIA	VA		12/16/2016		692,272							3,522	3,522			
EB1596053616	PASADENA	CA		12/16/2016		710,530							3,444	3,444			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		975,690							4,558	4,558			
EB1596053732	SANTA ROSA	CA		12/16/2016		612,638							3,175	3,175			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,264,594							5,914	5,914			
EB1596053766	DUCK	NC		12/16/2016		723,350							4,671	4,671			
EB1596053799	LA HABRA HEIGHTS	CA		12/16/2016		683,364							3,853	3,853			
EB1596053805	JURUPA VALLEY	CA		12/16/2016		445,053							2,108	2,108			
EB1596053808	SAN JOSE	CA		12/16/2016		709,074							3,463	3,463			
EB1596053818	CULVER CITY	CA		12/16/2016		1,029,732							6,345	6,345			
EB1596053821	ERIE	CO		12/16/2016		550,834							1,829	1,829			
EB1596053822	SEATTLE	WA		12/16/2016		633,530							4,781	4,781			
EB1596053825	LONG BEACH	CA		12/16/2016		1,035,766							5,034	5,034			
EB1596053836	GLENDALE	CA		12/16/2016		1,019,670							9,685	9,685			
EB1596053850	LOS ANGELES	CA		12/16/2016		867,603							3,899	3,899			
EB1596053855	FOSTER CITY	CA		12/16/2016		546,677							2,387	2,387			
EB1596053857	SACRAMENTO	CA		12/16/2016		810,521							3,598	3,598			
EB1596053871	SANTA BARBARA	CA		12/16/2016		1,862,626							8,553	8,553			
EB1596053905	ERIE	CO		12/16/2016		428,520							2,751	2,751			
EB1596053910	DENVER	CO		12/16/2016		1,171,755							5,474	5,474			
EB1596053911	BOTHELL	WA		12/16/2016		697,413							3,899	3,899			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		1,012,947							6,207	6,207			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		801,011							3,778	3,778			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		505,231							2,267	2,267			
EB1596053960	PACIFICA	CA		12/16/2016		664,138							3,302	3,302			
EB1596053967	GUALALA	CA		12/16/2016		620,973							2,878	2,878			
EB1596053974	PHOENIX	AZ		12/16/2016		691,380							3,161	3,161			
EB1596053990	SEATTLE	WA		12/16/2016		766,754							3,417	3,417			
EB1596053993	CALABASAS	CA		12/16/2016		997,829							4,684	4,684			
EB1596054004	DENVER	CO		12/16/2016		912,280							4,735	4,735			
EB1596054012	BROOMFIELD	CO		12/16/2016		549,979							2,812	2,812			
EB1596054021	LOS ANGELES	CA		12/16/2016		967,712							5,076	5,076			
EB1596054049	PALM SPRINGS	CA		12/16/2016		504,909							10,306	10,306			
EB1596054061	SANTA CLARA	CA		12/16/2016		792,698							3,685	3,685			
EB1596054080	SOLANA BEACH	CA		12/16/2016		937,636							4,286	4,286			
EB1706505057	BEVERLY	MA		12/18/2015		484,696							2,288	2,288			
EB1706505305	SUGAR LAND	TX		12/18/2015		519,477							2,629	2,629			
EB1706542026	CLARKSVILLE	MD		08/19/2016		834,273							4,245	4,245			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		489,525							2,556	2,556			
EB1723001151	ENCINITAS	CA		08/07/2015		628,323							3,211	3,211			
EB1723001157	LOS ANGELES	CA		07/17/2015		529,977							2,800	2,800			
EB1723001216	ALEXANDRIA	VA		12/18/2015		411,646							2,708	2,708			
EB1723001246	LOS ANGELES	CA		06/24/2016		1,025,759							5,211	5,211			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,555,711							7,984	7,984			
EB1723001394	LOS ANGELES	CA		12/16/2016		985,537							4,877	4,877			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		640,146							3,272	3,272			
EB1725002290	NEWPORT BEACH	CA		11/20/2015		1,066,098							7,337	7,337			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1725002337	PALM DESERT	CA		07/17/2015		425,903							2,481	2,481			
EB1725002346	PALM SPRINGS	CA		11/20/2015		430,160							2,924	2,924			
EB1725002355	LADERA RANCH	CA		07/17/2015		897,972							4,597	4,597			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,604,410							8,681	8,681			
EB1725002424	PALM SPRINGS	CA		08/07/2015		422,158							2,146	2,146			
EB1725002450	SAN CLEMENTE	CA		08/07/2015		570,153							2,935	2,935			
EB1725002628	LOS ANGELES	CA		06/24/2016		465,252							2,248	2,248			
EB1725002836	LOS ANGELES	CA		06/24/2016		444,350							3,283	3,283			
EB1725002907	COSTA MESA	CA		03/24/2016		699,021							3,356	3,356			
EB1725002983	PALM SPRINGS	CA		06/24/2016		427,443							2,054	2,054			
EB1725003098	NEWPORT BEACH	CA		10/12/2016		1,440,067							9,176	9,176			
EB1725003333	SAN JOSE	CA		12/16/2016		639,373							3,238	3,238			
EB1725003376	SAN DIEGO	CA		12/16/2016		1,030,463							5,121	5,121			
EB1725003421	SAN ANSELMO	CA		12/16/2016		864,515							4,182	4,182			
EB1725003445	SAN CLEMENTE	CA		12/16/2016		636,343							3,001	3,001			
EB1725003460	LADERA RANCH	CA		12/16/2016		505,279							2,718	2,718			
EB1771000521	HUNTINGTON BEACH	CA		09/18/2015		853,459							12,463	12,463			
EB1771000608	SAN JUAN CAPISTRANO	CA		11/20/2015		967,373							5,705	5,705			
EB1771000654	SAN JUAN CAPISTRANO	CA		11/20/2015		937,515							4,894	4,894			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		1,029,412							5,585	5,585			
EB1771000666	SANTA ANA	CA		09/18/2015		658,764							3,388	3,388			
EB1771000713	SAN JUAN CAPISTRANO	CA		11/20/2015		1,117,537							9,335	9,335			
EB1771000721	SAN JUAN CAPISTRANO	CA		09/25/2015		968,754							5,140	5,140			
EB1771000972	HUNTINGTON BEACH	CA		09/25/2015		854,143							4,897	4,897			
EB1771001011	NEWPORT BEACH	CA		11/20/2015		834,788							4,357	4,357			
EB1771001014	LA MIRADA	CA		07/17/2015		458,278							2,517	2,517			
EB1771001018	LA MIRADA	CA		07/17/2015		491,312							2,515	2,515			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		891,423							4,576	4,576			
EB1771001154	SAN JUAN CAPISTRANO	CA		06/24/2016		921,649							4,523	4,523			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		961,822							4,991	4,991			
EB1771001373	HUNTINGTON BEACH	CA		03/24/2016		982,834							4,705	4,705			
EB1771001383	LAKE FOREST	CA		06/24/2016		737,319							3,440	3,440			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,333,824							6,832	6,832			
EB1771001805	FOLSOM	CA		12/16/2016		543,194							2,712	2,712			
EB1771001934	HUNTINGTON BEACH	CA		12/16/2016		1,346,800							9,793	9,793			
EB1784001085	WALNUT CREEK	CA		07/30/2015		786,927							4,147	4,147			
EB1784001354	SANTA CLARA	CA		07/30/2015		612,159							3,226	3,226			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		942,801							4,968	4,968			
EB1784001440	SAN FRANCISCO	CA		07/30/2015		683,956							3,604	3,604			
EB1784001757	NOVATO	CA		03/24/2016		590,514							3,001	3,001			
EB1784001925	BELMONT	CA		06/24/2016		1,177,857							6,119	6,119			
EB1784002005	SAN FRANCISCO	CA		09/25/2015		627,278							3,241	3,241			
EB1784002103	SAN FRANCISCO	CA		09/25/2015		1,058,664							5,770	5,770			
EB1784002143	SAN FRANCISCO	CA		03/24/2016		1,012,135							4,992	4,992			
EB1784002144	REDWOOD CITY	CA		09/25/2015		881,061							4,552	4,552			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		1,068,522							5,758	5,758			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		510,441							2,637	2,637			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		974,662							7,300	7,300			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,261,690							6,597	6,597			
EB1784002331	SAN JOSE	CA		10/12/2016		1,697,012							8,830	8,830			
EB1784002334	REDWOOD CITY	CA		07/17/2015		760,619							3,901	3,901			
EB1784002358	EMERALD HILLS	CA		07/17/2015		678,166							4,810	4,810			
EB1784002384	REDWOOD CITY	CA		07/17/2015		882,837							5,849	5,849			
EB1784002424	SAN FRANCISCO	CA		10/12/2016		2,217,931							11,899	11,899			
EB1784002429	OAKLAND	CA		11/20/2015		664,858							3,583	3,583			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,118,039							5,702	5,702			
EB1784002442	PALO ALTO	CA		08/07/2015		1,213,566							6,347	6,347			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		450,165							3,126	3,126			
EB1784002458	SAN CARLOS	CA		08/07/2015		918,189							4,818	4,818			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		808,692							4,058	4,058			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1784002546	CORTE MADERA	CA		08/07/2015		1,056,912							5,610	5,610			
EB1784002553	SEAL BEACH	CA		08/07/2015		476,325							2,924	2,924			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		554,238							3,051	3,051			
EB1784002775	SAN FRANCISCO	CA		06/24/2016		633,637							3,047	3,047			
EB1784002796	SAN BRUNO	CA		03/24/2016		643,355							3,157	3,157			
EB1784002902	MORGAN HILL	CA		03/24/2016		536,156							2,631	2,631			
EB1784002927	SANTA ROSA	CA		03/24/2016		480,497							2,415	2,415			
EB1784002958	MENLO PARK	CA		06/24/2016		530,894							2,678	2,678			
EB1784003112	MENLO PARK	CA		03/24/2016		606,473							4,037	4,037			
EB1784003157	LA CRESCENTA	CA		06/24/2016		407,539							1,983	1,983			
EB1784003213	REDWOOD CITY	CA		10/12/2016		1,302,509							6,572	6,572			
EB1784003367	REDWOOD CITY	CA		10/12/2016		734,085							3,616	3,616			
EB1784003417	NOVATO	CA		06/24/2016		529,893							2,528	2,528			
EB1784003436	SANTA ROSA	CA		06/24/2016		496,882							2,334	2,334			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		643,654							12,259	12,259			
EB1784003514	SAN JOSE	CA		03/24/2016		600,665							3,122	3,122			
EB1784003648	SAN FRANCISCO	CA		06/24/2016		929,282							4,675	4,675			
EB1784003899	SAN FRANCISCO	CA		10/12/2016		1,258,633							6,409	6,409			
EB1784003927	SAN JOSE	CA		06/24/2016		990,582							5,266	5,266			
EB1784003936	SAN BRUNO	CA		10/12/2016		631,990							3,218	3,218			
EB1784003944	SAN CARLOS	CA		12/16/2016		652,189							3,171	3,171			
EB1784003974	SAN JOSE	CA		08/17/2016		669,284							3,443	3,443			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		946,701							4,778	4,778			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		482,901							2,398	2,398			
EB1784004040	CORTE MADERA	CA		08/17/2016		681,175							4,577	4,577			
EB1784004072	SAN RAFAEL	CA		12/16/2016		746,842							5,322	5,322			
EB1784004088	NOVATO	CA		12/16/2016		1,042,179							3,542	3,542			
EB1784004097	SAN FRANCISCO	CA		12/16/2016		1,926,396							9,869	9,869			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		649,928							3,223	3,223			
EB1784004122	SAN FRANCISCO	CA		08/17/2016		983,944							4,840	4,840			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		664,670							3,226	3,226			
EB1784004245	TIBURON	CA		12/16/2016		727,342							3,691	3,691			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		772,042							3,937	3,937			
EB1784004293	EL CERRITO	CA		12/16/2016		652,710							3,152	3,152			
EB1784004329	SAN FRANCISCO	CA		12/16/2016		1,088,665							5,223	5,223			
EB1784004395	FAIRFAX	CA		12/16/2016		1,035,255							3,407	3,407			
EB1784004497	SEBASTOPOL	CA		12/16/2016		764,149							5,171	5,171			
EB1784004502	MENLO PARK	CA		12/16/2016		789,711							3,890	3,890			
EB1784004539	SAN MATEO	CA		12/16/2016		1,170,043							5,870	5,870			
EB1784004542	SAN JOSE	CA		12/16/2016		1,104,924							6,551	6,551			
EB1784004563	DANVILLE	CA		12/16/2016		794,716							4,390	4,390			
EB1784004587	CORTE MADERA	CA		12/16/2016		383,929							3,723	3,723			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		753,647							3,841	3,841			
EB1784004775	BELMONT	CA		12/16/2016		899,333							7,224	7,224			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		1,006,951							6,367	6,367			
EB1784004778	SAN FRANCISCO	CA		12/16/2016		693,478							3,502	3,502			
EB1784004781	BURLINGAME	CA		12/16/2016		1,372,627							6,980	6,980			
EB1784004782	MENLO PARK	CA		12/16/2016		775,672							6,435	6,435			
EB1784004784	SAN RAFAEL	CA		12/16/2016		619,416							3,157	3,157			
EB1784004785	BURLINGAME	CA		12/16/2016		1,332,089							6,758	6,758			
EB1784004815	REDWOOD CITY	CA		12/16/2016		1,126,469							5,574	5,574			
EB1784004840	OAKLAND	CA		12/16/2016		1,026,752							5,209	5,209			
EB1784004856	SAN FRANCISCO	CA		12/16/2016		941,946							4,801	4,801			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		572,048							2,902	2,902			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		752,271							4,460	4,460			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,134,093							5,928	5,928			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,379,063							7,455	7,455			
EB1784004910	SAN RAFAEL	CA		12/16/2016		891,052							4,395	4,395			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		500,688							2,481	2,481			
EB1784005051	SAN BRUNO	CA		12/16/2016		697,936							3,644	3,644			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1785002268	SANTA CRUZ	CA		09/18/2015		421,833							2,335	2,335			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		757,133							4,391	4,391			
EB1785003246	LOS ANGELES	CA		03/24/2016		512,133							2,543	2,543			
EB1785003252	NEWARK	CA		10/09/2015		442,729							2,589	2,589			
EB1785003272	MENLO PARK	CA		09/25/2015		965,337							4,987	4,987			
EB1785003289	LINDEN	CA		10/09/2015		528,523							4,031	4,031			
EB1785003399	VALENCIA	CA		11/20/2015		505,821							2,571	2,571			
EB1785003407	SAN JOSE	CA		07/17/2015		777,715							4,057	4,057			
EB1785003447	PORTOLA VALLEY	CA		07/17/2015		1,313,122							6,966	6,966			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		481,747							3,931	3,931			
EB1785003522	E PALO ALTO	CA		08/07/2015		559,133							2,803	2,803			
EB1785003601	LOS GATOS	CA		06/24/2016		872,524							4,334	4,334			
EB1785003665	REDWOOD CITY	CA		06/24/2016		615,383							6,292	6,292			
EB1785004145	PEBBLE BEACH	CA		06/24/2016		571,511							4,417	4,417			
EB1785004180	FREMONT	CA		06/24/2016		758,912							3,818	3,818			
EB1785004254	SAN JOSE	CA		06/24/2016		706,346							3,534	3,534			
EB1785004280	LOS GATOS	CA		06/24/2016		598,395							4,259	4,259			
EB1785004420	SUNNYVALE	CA		08/17/2016		1,238,786							6,093	6,093			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		695,649							3,800	3,800			
EB1785004673	SAN JOSE	CA		10/07/2016		1,105,371							5,444	5,444			
EB1785004871	LOS ALTOS	CA		12/16/2016		506,433							3,627	3,627			
EB1785004879	SANTA CRUZ	CA		12/16/2016		705,034							3,398	3,398			
EB1785004925	SANTA CRUZ	CA		12/16/2016		745,705							3,898	3,898			
EB1786002179	HALF MOON BAY	CA		07/30/2015		1,089,797							5,835	5,835			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		594,674							3,902	3,902			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,696,519							8,722	8,722			
EB1786002511	BELMONT	CA		03/24/2016		935,976							4,924	4,924			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,320,643							7,066	7,066			
EB1786002646	SOUTH SAN FRANCISCO	CA		03/24/2016		728,745							3,772	3,772			
EB1786002666	SAN MATEO	CA		03/24/2016		996,712							7,218	7,218			
EB1786002673	SANTA CLARA	CA		07/17/2015		628,221							4,275	4,275			
EB1786002688	SAN MATEO	CA		09/25/2015		664,925							3,528	3,528			
EB1786002704	BELMONT	CA		06/24/2016		1,120,970							5,885	5,885			
EB1786002708	TRUCKEE	CA		11/20/2015		554,646							3,003	3,003			
EB1786002719	MENLO PARK	CA		07/17/2015		748,331							4,017	4,017			
EB1786002720	EL GRANADA	CA		11/20/2015		897,369							6,437	6,437			
EB1786002727	SARATOGA	CA		07/17/2015		616,103							4,334	4,334			
EB1786002754	BURLINGAME	CA		07/17/2015		755,483							3,979	3,979			
EB1786002773	REDWOOD CITY	CA		07/17/2015		763,429							3,898	3,898			
EB1786002804	ARNOLD	CA		10/12/2016		468,376							2,311	2,311			
EB1786002848	FOSTER CITY	CA		06/24/2016		1,093,818							5,406	5,406			
EB1786002896	NOVATO	CA		03/24/2016		636,562							3,269	3,269			
EB1786003293	CUPERTINO	CA		06/24/2016		491,151							3,121	3,121			
EB1786003297	LOS ALTOS	CA		10/07/2016		900,379							4,324	4,324			
EB1786003342	BURLINGAME	CA		06/24/2016		910,784							4,573	4,573			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,645,600							8,279	8,279			
EB1786003544	BELMONT	CA		10/12/2016		970,650							4,966	4,966			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		760,348							3,854	3,854			
EB1786003598	FOSTER CITY	CA		08/17/2016		937,919							4,861	4,861			
EB1786003610	SAN MATEO	CA		12/16/2016		1,091,794							5,775	5,775			
EB1786003623	SAN MATEO	CA		12/16/2016		1,262,915							6,668	6,668			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		860,637							4,344	4,344			
EB1786003720	BELMONT	CA		12/16/2016		1,262,261							6,598	6,598			
EB1786003745	BELMONT	CA		12/16/2016		836,983							4,481	4,481			
EB1786003774	REDWOOD CITY	CA		12/16/2016		785,273							3,976	3,976			
EB1786003890	SAN MATEO	CA		12/16/2016		708,319							3,786	3,786			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		660,917							3,212	3,212			
EB1786003969	SAN MATEO	CA		12/16/2016		1,005,248							4,974	4,974			
EB1786003970	SAN MATEO	CA		12/16/2016		938,558							6,022	6,022			
EB1786004118	SANTA CLARA	CA		12/16/2016		1,095,202							5,556	5,556			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1786004120	FOSTER CITY	CA		12/16/2016		496,420							2,382	2,382			
EB1786004135	PALO ALTO	CA		12/16/2016		1,152,176							6,016	6,016			
EB1787002719	OAKLAND	CA		08/07/2015		685,936							3,626	3,626			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		605,815							3,175	3,175			
EB1787002756	SAN RAMON	CA		11/20/2015		554,682							3,746	3,746			
EB1787002772	NOVATO	CA		07/17/2015		616,380							3,161	3,161			
EB1787002798	SAN RAMON	CA		08/07/2015		732,110							3,748	3,748			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		675,771							7,638	7,638			
EB1787002855	SAN JOSE	CA		08/07/2015		623,432							3,140	3,140			
EB1787003150	SAN RAMON	CA		03/24/2016		833,580							4,010	4,010			
EB1787003203	PLEASANTON	CA		03/24/2016		787,001							4,699	4,699			
EB1787003208	HAYWARD	CA		06/24/2016		481,675							2,240	2,240			
EB1787003214	WALNUT CREEK	CA		03/24/2016		802,558							3,936	3,936			
EB1787003319	MILPITAS	CA		12/16/2016		664,602							3,404	3,404			
EB1787003346	DANVILLE	CA		06/24/2016		402,989							2,037	2,037			
EB1787003434	UNION CITY	CA		10/12/2016		667,382							3,398	3,398			
EB1787003508	FREMONT	CA		12/16/2016		672,937							5,749	5,749			
EB1787003647	DANVILLE	CA		12/16/2016		916,670							4,642	4,642			
EB1787003800	DUBLIN	CA		12/16/2016		635,020							3,051	3,051			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,158,763							9,838	9,838			
EB1787003868	DUBLIN	CA		12/16/2016		749,077							4,649	4,649			
EB1787003934	LIVERMORE	CA		12/16/2016		626,986							3,234	3,234			
EB1787003938	SAN JOSE	CA		12/16/2016		439,337							2,157	2,157			
EB1787003957	PLEASANTON	CA		12/16/2016		801,207							4,726	4,726			
EB1787003964	PLEASANTON	CA		12/16/2016		512,479							2,536	2,536			
EB1787003973	DUBLIN	CA		12/16/2016		611,711							3,198	3,198			
EB1787004002	PENNGROVE	CA		12/16/2016		680,847							3,543	3,543			
EB1787004061	FREMONT	CA		12/16/2016		750,436							4,564	4,564			
EB1787004076	ORINDA	CA		12/16/2016		1,132,423							3,842	3,842			
EB1787004136	DUBLIN	CA		12/16/2016		427,324							2,168	2,168			
EB1789002868	OAKLAND	CA		07/30/2015		645,521							11,736	11,736			
EB1789003029	REDWOOD CITY	CA		06/24/2016		726,895							3,689	3,689			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,356,788							7,023	7,023			
EB1789003359	SARATOGA	CA		03/24/2016		435,322							2,246	2,246			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		427,708							2,224	2,224			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		505,079							2,753	2,753			
EB1789003454	APTOS	CA		06/24/2016		668,787							3,474	3,474			
EB1789003531	SUNNYVALE	CA		10/12/2016		605,478							3,087	3,087			
EB1789003549	SAN MATEO	CA		06/24/2016		950,457							5,927	5,927			
EB1789003567	REDWOOD CITY	CA		03/24/2016		653,273							3,437	3,437			
EB1789003570	DUBLIN	CA		09/25/2015		636,533							3,195	3,195			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		541,429							2,859	2,859			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		982,001							7,662	7,662			
EB1789003629	BELMONT	CA		11/20/2015		730,275							4,627	4,627			
EB1789003653	FREMONT	CA		07/17/2015		419,563							2,292	2,292			
EB1789003655	BERKELEY	CA		07/17/2015		639,593							3,883	3,883			
EB1789003669	SAN RAMON	CA		07/17/2015		657,412							3,446	3,446			
EB1789003676	SANTA CLARA	CA		08/07/2015		517,274							3,518	3,518			
EB1789003695	MOUNTAIN VIEW	CA		11/20/2015		1,025,782							7,359	7,359			
EB1789003698	SUNNYVALE	CA		08/07/2015		817,467							4,269	4,269			
EB1789003711	SANTA CRUZ	CA		10/12/2016		649,741							3,381	3,381			
EB1789003722	SUNNYVALE	CA		07/17/2015		593,110							3,042	3,042			
EB1789003958	BURLINGAME	CA		06/24/2016		621,883							3,075	3,075			
EB1789003985	SAN CARLOS	CA		06/24/2016		655,601							3,229	3,229			
EB1789004148	BURLINGAME	CA		06/24/2016		839,421							4,073	4,073			
EB1789004236	SAN JOSE	CA		03/24/2016		904,720							4,601	4,601			
EB1789004288	CAMPBELL	CA		03/24/2016		589,687							2,823	2,823			
EB1789004300	SAN JOSE	CA		06/24/2016		996,164							5,124	5,124			
EB1789004328	DANVILLE	CA		12/16/2016		1,058,462							5,497	5,497			
EB1789004341	SUNNYVALE	CA		06/24/2016		920,184							5,339	5,339			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1789004375	HAYWARD	CA		10/12/2016		1,178,491							7,318	7,318			
EB1789004388	SAN JOSE	CA		10/07/2016		726,312							4,052	4,052			
EB1789004398	REDWOOD CITY	CA		06/24/2016		1,023,684							5,146	5,146			
EB1789004486	ALCOA	TN		08/19/2016		522,965							2,673	2,673			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,142,294							5,920	5,920			
EB1789004502	SAN CARLOS	CA		10/12/2016		1,123,875							5,555	5,555			
EB1789004521	BURLINGAME	CA		08/17/2016		1,009,595							5,978	5,978			
EB1789004539	REDWOOD CITY	CA		08/17/2016		879,219							4,437	4,437			
EB1789004547	MOUNTAIN VIEW	CA		08/17/2016		1,222,252							6,214	6,214			
EB1789004549	SAN JOSE	CA		08/17/2016		399,979							5,010	5,010			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,128,835							5,756	5,756			
EB1789004565	SAN JOSE	CA		08/17/2016		399,979							5,010	5,010			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		699,191							3,439	3,439			
EB1789004848	SAN JOSE	CA		12/16/2016		855,921							4,454	4,454			
EB1789004888	SAN JOSE	CA		12/16/2016		1,008,770							9,269	9,269			
EB1789004889	REDWOOD CITY	CA		12/16/2016		293,813							1,524	1,524			
EB1789004890	BELMONT	CA		12/16/2016		1,097,630							5,414	5,414			
EB1789004944	SAN JOSE	CA		12/16/2016		637,616							3,480	3,480			
EB1789004950	SAN JOSE	CA		12/16/2016		571,092							2,911	2,911			
EB1789004967	SANTA CLARA	CA		12/16/2016		581,613							3,037	3,037			
EB1790001550	VIENNA	VA		12/18/2015		472,215							2,450	2,450			
EB1790002216	ALEXANDRIA	VA		09/25/2015		955,503							5,087	5,087			
EB1790002301	SOQUEL	CA		08/07/2015		567,008							2,945	2,945			
EB1790002358	FALLS CHURCH	VA		11/20/2015		721,714							3,722	3,722			
EB1790002648	WASHINGTON	DC		06/24/2016		747,063							3,695	3,695			
EB1790002986	WASHINGTON	DC		10/12/2016		625,008							3,198	3,198			
EB1791002759	ROCKVILLE	MD		07/17/2015		626,141							4,080	4,080			
EB1791002764	POTOMAC	MD		07/17/2015		710,160							3,722	3,722			
EB1791002772	RESTON	VA		08/07/2015		1,111,944							8,304	8,304			
EB1791002779	REHOBOTH BEACH	DE		07/17/2015		605,263							4,043	4,043			
EB1791002786	MCLEAN	VA		08/07/2015		763,567							4,007	4,007			
EB1793000749	VOORHEESVILLE	NY		12/18/2015		560,785							4,404	4,404			
EB1793000950	VIENNA	VA		10/09/2015		1,103,958							5,810	5,810			
EB1793000960	ARLINGTON	VA		07/17/2015		761,580							3,906	3,906			
EB1793000975	KENSINGTON	MD		07/17/2015		856,595							4,512	4,512			
EB1793000986	ARLINGTON	VA		08/07/2015		863,035							4,626	4,626			
EB1793001367	WASHINGTON	DC		10/07/2016		1,018,326							5,152	5,152			
EB1793001391	POTOMAC	MD		08/19/2016		620,853							3,159	3,159			
EB1793001392	ARLINGTON	VA		08/19/2016		924,387							4,835	4,835			
EB1793001647	MC LEAN	VA		12/16/2016		637,504							3,239	3,239			
EB1793001664	DARIEN	CT		12/16/2016		621,421							3,248	3,248			
EB1794002440	SEVERN	MD		07/30/2015		481,009							2,862	2,862			
EB1794002606	ARLINGTON	VA		09/18/2015		908,518							6,712	6,712			
EB1794003134	WASHINGTON	DC		10/09/2015		411,378							2,656	2,656			
EB1794003210	ASHBURN	VA		11/20/2015		524,382							2,698	2,698			
EB1794003329	NOKESVILLE	VA		12/18/2015		666,885							3,400	3,400			
EB1794003381	FAIRFAX	VA		08/07/2015		618,604							3,195	3,195			
EB1794003388	ANNANDALE	VA		08/07/2015		577,713							3,528	3,528			
EB1794003466	ANNANDALE	VA		12/18/2015		502,870							2,504	2,504			
EB1794003540	WASHINGTON	DC		12/18/2015		778,751							5,624	5,624			
EB1794003584	ANNANDALE	VA		06/24/2016		522,308							2,679	2,679			
EB1794003597	FALLS CHURCH	VA		06/24/2016		1,005,519							4,879	4,879			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		631,853							3,266	3,266			
EB1795000799	WESTFIELD	NJ		09/18/2015		589,650							3,048	3,048			
EB1795001038	STATEN ISLAND	NY		12/18/2015		514,311							2,482	2,482			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		565,773							12,647	12,647			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		423,221							2,236	2,236			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		661,297							3,435	3,435			
EB1795001327	MENDHAM	NJ		12/18/2015		448,695							2,234	2,234			
EB1795001484	OCEANPORT	NJ		12/18/2015		481,620							1,623	1,623			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1795001933	ROCKAWAY	NJ		12/16/2016		680,723							3,357	3,357			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		684,755							3,539	3,539			
EB1994000261	POOLESVILLE	MD		12/18/2015		470,765							2,430	2,430			
FR12-118121-3	ESSEX FELLS	NJ		09/23/2016		680,276							3,521	3,521			
FR12-566014-7	BOSTON	MA		09/23/2016		554,875							2,859	2,859			
FR12-567661-4	NEWTON	MA		09/09/2016		884,921							4,577	4,577			
FR12-568655-5	SAN RAFAEL	CA		09/09/2016		985,350							5,025	5,025			
FR12-568768-6	PALO ALTO	CA		10/07/2016		1,116,535							5,784	5,784			
FR12-568845-2	BURLINGAME	CA		09/09/2016		873,772							4,527	4,527			
FR12-568947-6	DANVILLE	CA		10/07/2016		440,548							2,196	2,196			
FR12-568960-9	LARCHMONT	NY		09/09/2016		932,074							4,829	4,829			
FR12-569027-6	BURLINGAME	CA		10/07/2016		730,475							3,762	3,762			
FR12-569095-3	LEXINGTON	MA		09/09/2016		583,465							3,018	3,018			
FR12-569235-5	ORINDA	CA		10/07/2016		1,065,157							5,484	5,484			
FR12-569249-6	SAN FRANCISCO	CA		10/07/2016		951,190							4,898	4,898			
FR12-569272-8	SAN DIEGO	CA		10/07/2016		651,531							3,370	3,370			
FR12-569295-9	LAFAYETTE	CA		09/09/2016		972,441							6,651	6,651			
FR12-569330-4	HINGHAM	MA		11/04/2016		846,703							4,363	4,363			
FR12-569337-9	SAN FRANCISCO	CA		09/09/2016		869,941							4,502	4,502			
FR12-569374-2	ALAMO	CA		09/23/2016		804,374							4,117	4,117			
FR12-569495-5	WELLESLEY	MA		09/23/2016		1,230,936							6,300	6,300			
FR12-569502-8	KENSINGTON	CA		09/23/2016		1,023,422							5,321	5,321			
FR12-569548-1	HILLSBOROUGH	CA		10/07/2016		661,088							3,405	3,405			
FR12-569586-1	CORTE MADERA	CA		09/23/2016		1,093,480							5,659	5,659			
FR12-569679-4	SAN FRANCISCO	CA		10/07/2016		918,365							4,753	4,753			
FR12-569692-7	MOUNTAIN VIEW	CA		10/07/2016		871,247							4,489	4,489			
FR12-569740-4	SAN FRANCISCO	CA		11/04/2016		671,674							3,461	3,461			
FR12-569744-6	WELLESLEY	MA		10/07/2016		729,730							3,762	3,762			
FR12-569774-3	SAN DIEGO	CA		10/07/2016		930,131							4,792	4,792			
FR12-569779-2	SHERMAN OAKS	CA		09/23/2016		1,025,454							5,307	5,307			
FR12-569808-9	SAN MATEO	CA		09/23/2016		967,194							5,006	5,006			
FR12-569838-6	ALISO VIEJO	CA		10/07/2016		575,259							2,964	2,964			
FR12-569867-5	WELLESLEY	MA		10/07/2016		671,352							3,461	3,461			
FR12-569895-6	BURLINGAME	CA		11/18/2016		871,028							4,489	4,489			
FR12-569902-0	GARDEN CITY	NY		09/23/2016		730,036							3,762	3,762			
FR12-569938-4	SAN RAMON	CA		12/02/2016		854,146							4,328	4,328			
FR12-569948-3	NOVATO	CA		11/04/2016		629,887							3,250	3,250			
FR12-569995-4	DANA POINT MONARCH B	CA		10/07/2016		664,158							3,423	3,423			
FR12-570022-4	WELLESLEY	MA		10/07/2016		583,471							3,021	3,021			
FR12-570073-7	SAN FRANCISCO	CA		11/18/2016		1,142,208							5,775	5,775			
FR12-570110-7	LOS ANGELES	CA		10/07/2016		951,234							4,903	4,903			
FR12-570130-5	BOSTON	MA		10/07/2016		1,098,306							6,359	6,359			
FR12-570245-1	SAN FRANCISCO	CA		10/07/2016		729,910							3,762	3,762			
FR12-570468-9	SAN DIEGO	CA		10/21/2016		710,359							3,701	3,701			
FR12-570480-4	WALNUT CREEK	CA		12/02/2016		646,102							3,379	3,379			
FR12-570496-0	SAN FRANCISCO	CA		11/18/2016		929,240							4,713	4,713			
FR12-570497-8	SAN FRANCISCO	CA		09/23/2016		972,408							45,682	45,682			
FR12-570547-0	DANA POINT	CA		11/18/2016		675,685							3,498	3,498			
FR12-570586-8	MENLO PARK	CA		10/07/2016		1,071,307							5,473	5,473			
FR12-570619-7	SHERMAN OAKS	CA		10/21/2016		867,098							4,456	4,456			
FR12-570649-4	MORAGA	CA		10/07/2016		758,167							3,923	3,923			
FR12-570823-5	MORAGA	CA		10/21/2016		778,437							4,012	4,012			
FR12-570835-9	LEXINGTON	MA		12/02/2016		823,694							4,226	4,226			
FR12-570907-6	SONOMA	CA		11/18/2016		748,871							3,673	3,673			
FR12-570968-8	PASADENA	CA		11/18/2016		692,790							3,346	3,346			
FR12-571152-8	SAN FRANCISCO	CA		10/21/2016		822,180							4,014	4,014			
FR12-571242-7	BOSTON	MA		10/21/2016		657,255							104,250	104,250			
FR12-571262-5	MILL VALLEY	CA		10/21/2016		1,166,675							75,363	75,363			
FR12-571374-8	LOS ANGELES	CA		11/04/2016		677,595							3,396	3,396			
FR12-571383-9	SAN FRANCISCO	CA		10/21/2016		696,802							4,463	4,463			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
FR12-571645-1	PLEASANTON	CA		11/04/2016		584,558							3,001	3,001			
FR12-571692-3	NEWTON	MA		11/18/2016		804,539							4,109	4,109			
FR12-571724-4	LOS ANGELES VEN	CA		11/04/2016		979,880							5,041	5,041			
FR12-571781-4	NEWTON	MA		10/21/2016		692,812							3,563	3,563			
FR12-571849-9	LAKE ARROWHEAD	CA		12/02/2016		586,424							2,978	2,978			
FR12-571861-4	LA JOLLA	CA		12/02/2016		1,207,408							6,142	6,142			
FR12-571869-7	SANTA MONICA	CA		12/22/2016		924,555							4,707	4,707			
FR12-571874-7	SAN JOSE	CA		12/02/2016		1,075,557							5,498	5,498			
FR12-571875-4	SAN JOSE	CA		10/21/2016		1,199,678							6,132	6,132			
FR12-571906-7	SAUSALITO	CA		11/04/2016		778,874							3,980	3,980			
FR12-571926-5	LOS ANGELES	CA		11/04/2016		831,090							4,035	4,035			
FR12-571947-1	BURLINGAME	CA		11/18/2016		804,002							4,093	4,093			
FR12-572001-6	NEEDHAM	MA		11/18/2016		951,458							4,837	4,837			
FR12-572205-3	DANVILLE	CA		11/04/2016		637,263							3,256	3,256			
FR12-572239-2	NAPA	CA		11/04/2016		1,025,200							5,225	5,225			
FR12-572241-8	HALEIWA	HI		12/02/2016		1,252,672							6,356	6,356			
FR12-572534-6	SAN FRANCISCO	CA		11/18/2016		779,734							3,969	3,969			
FR12-572780-5	TIBURON	CA		11/04/2016		1,818,367							9,294	9,294			
FR12-572785-4	NEEDHAM	MA		11/04/2016		506,030							7,614	7,614			
FR12-574905-6	SAN FRANCISCO	CA		11/04/2016		719,251							3,480	3,480			
FR12-575036-9	WESTON	MA		11/18/2016		1,548,823							7,814	7,814			
FR12-575116-9	BOSTON	MA		11/18/2016		1,253,690							18,913	18,913			
FR12-575546-7	BURLINGAME	CA		11/18/2016		913,601							4,648	4,648			
FR12-575564-0	LOS ANGELES	CA		11/18/2016		975,028							4,961	4,961			
FR12-575713-3	PIEDMONT	CA		11/18/2016		1,238,809							6,336	6,336			
FR12-575888-3	ORINDA	CA		11/04/2016		1,277,218							6,583	6,583			
FR12-575894-1	MORAGA	CA		12/02/2016		950,929							4,862	4,862			
FR12-576021-0	VALLEY VILLAGE	CA		11/18/2016		877,307							4,465	4,465			
FR12-576281-0	MILL VALLEY	CA		11/04/2016		1,011,606							5,148	5,148			
FR12-576382-6	BOSTON	MA		11/04/2016		662,964							3,374	3,374			
FR12-576425-3	PALO ALTO	CA		12/02/2016		1,288,078							6,529	6,529			
FR12-576521-9	WELLESLEY	MA		12/22/2016		681,007							6,676	6,676			
FR12-576537-5	SAN FRANCISCO	CA		12/02/2016		712,792							3,611	3,611			
FR12-576716-5	SAN FRANCISCO	CA		11/18/2016		840,734							509,729	509,729			
FR12-576727-2	BROOKLINE	MA		12/02/2016		530,944							2,690	2,690			
FR12-576731-4	LEXINGTON	MA		12/02/2016		650,559							3,296	3,296			
FR12-576806-4	SAN FRANCISCO	CA		12/02/2016		691,916							6,705	6,705			
FR12-576822-1	WINCHESTER	MA		12/02/2016		731,056							3,721	3,721			
FR12-576823-9	BOSTON	MA		12/02/2016		600,204							3,055	3,055			
FR12-576861-9	LA CANADA FLINT	CA		12/02/2016		926,004							4,713	4,713			
FR12-576893-2	POUND RIDGE	NY		12/22/2016		687,173							3,486	3,486			
FR12-576916-1	EL CERRITO	CA		12/02/2016		671,034							3,441	3,441			
FR12-576981-5	SAN FRANCISCO	CA		12/02/2016		864,383							4,378	4,378			
FR12-576987-2	LOS ALTOS	CA		12/02/2016		788,644							3,950	3,950			
FR12-577082-1	SAN MATEO	CA		12/02/2016		1,194,952							5,991	5,991			
FR12-577163-9	SAN FRANCISCO	CA		12/02/2016		901,876							4,626	4,626			
FR12-577174-6	SAN FRANCISCO	CA		12/02/2016		2,321,308							11,902	11,902			
FR12-577278-5	CORTE MADERA	CA		12/22/2016		1,293,769							6,634	6,634			
FR12-577284-3	SAN FRANCISCO	CA		12/02/2016		1,033,845							5,301	5,301			
FR12-577366-8	BOSTON	MA		12/02/2016		820,379							4,189	4,189			
FR12-577431-0	SAN FRANCISCO	CA		12/02/2016		764,472							3,932	3,932			
FR12-577515-0	CAMBRIDGE	MA		12/22/2016		1,867,736							13,028	13,028			
FR12-577618-2	OAKLAND	CA		12/22/2016		652,435							3,285	3,285			
FR12-577833-7	SAN RAFAEL	CA		12/22/2016		1,215,027							6,158	6,158			
FR12-577861-8	MELROSE	MA		12/22/2016		629,716							58,674	58,674			
FR12-578330-3	SAN MATEO	CA		12/22/2016		828,884							4,073	4,073			
FR12-578579-5	LAFAYETTE	CA		12/22/2016		781,165							3,925	3,925			
FR12-578913-6	SAN FRANCISCO	CA		12/22/2016		1,346,665							7,908	7,908			
FR12-579628-9	LOS ANGELES	CA		01/20/2017		635,356							3,109	3,109			
FR12-579907-7	CAMBRIDGE	MA		12/22/2016		662,947							3,254	3,254			

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FR12-580679-9	SAN FRANCISCO	CA		12/22/2016		1,250,085							5,939	5,939			
FR12-581905-7	REDWOOD CITY	CA		02/17/2017		741,937							11,530	11,530			
FR12-581984-2	BURLINGAME	CA		02/03/2017		874,527							3,931	3,931			
FR12-583556-6	LOS ANGELES	CA		06/08/2017		958,464							12,866	12,866			
FR12-587524-0	SAN FRANCISCO	CA		06/08/2017		768,062							3,468	3,468			
FR12-594148-9	BERKELEY	CA		09/15/2017		882,527							4,093	4,093			
FR22-570634-6	WATER MILL	NY		10/21/2016		1,946,328							10,031	10,031			
PH5041132977	SANIBEL	FL		05/08/2015		1,275,348							6,705	6,705			
PH7118499545	SAN JOSE	CA		09/12/2014		420,553							2,087	2,087			
PH7118499743	SOUTH SAN FRANCISCO	CA		08/28/2014		486,252							2,473	2,473			
PH7118500128	MORGAN HILL	CA		08/28/2014		659,055							4,981	4,981			
PH7118585004	HARVARD	MA		10/10/2014		503,513							2,545	2,545			
PH7118593339	GROTON	MA		12/29/2014		476,750							2,424	2,424			
PH7118595441	ACTON	MA		12/29/2014		441,704							1,293	1,293			
PH7118598668	BLAINE	MN		01/29/2015		801,385							4,244	4,244			
PH7118674535	SAN FRANCISCO	CA		01/16/2015		644,165							4,614	4,614			
PH7118677595	MINNETONKA	MN		02/26/2015		613,885							4,531	4,531			
PH7118682280	MINNEAPOLIS	MN		04/24/2015		922,447							4,678	4,678			
PH7118686513	NORTH SALT LAKE	UT		05/08/2015		449,108							2,343	2,343			
PH7118770002	LIVERMORE	CA		06/19/2015		448,464							2,317	2,317			
PH7118774939	HEALDSBURG	CA		06/19/2015		618,406							2,270	2,270			
PH7118778682	LAFAYETTE	CA		07/24/2015		951,742							4,639	4,639			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		429,952							2,147	2,147			
PH7118861454	MINNETONKA	MN		09/18/2015		402,493							2,058	2,058			
PH7118861462	NAPERVILLE	IL		09/18/2015		578,862							3,330	3,330			
PH7118864581	HALF MOON BAY	CA		08/07/2015		834,269							3,962	3,962			
PH7118865497	MORAGA	CA		09/18/2015		1,093,277							5,085	5,085			
PH7118865950	SAN MATEO	CA		08/21/2015		975,907							4,540	4,540			
PH7118866214	GILROY	CA		09/18/2015		663,775							3,087	3,087			
PH7118927438	BELMONT	CA		08/01/2014		766,020							3,916	3,916			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		848,304							4,323	4,323			
PH7118930648	EL GRANADA	CA		08/15/2014		908,817							4,607	4,607			
PH7118931331	FAIRFAX	VA		09/26/2014		544,843							2,793	2,793			
PH7118932727	CORONA	CA		08/28/2014		485,461							2,422	2,422			
PH7118932958	MORGAN HILL	CA		08/28/2014		605,844							8,593	8,593			
PH7118953657	POTOMAC	MD		01/28/2016		995,541							4,732	4,732			
PH7118959878	MENLO PARK	CA		12/11/2015		1,329,317							6,419	6,419			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		419,197							4,655	4,655			
PH7119108160	HEBER CITY	UT		01/29/2015		496,368							2,494	2,494			
PH7119108293	LAKE BLUFF	IL		01/29/2015		744,323							3,839	3,839			
PH7119108798	SCITUATE	MA		12/29/2014		496,205							2,559	2,559			
PH7119108947	MAPLETON	UT		01/16/2015		576,684							2,994	2,994			
PH7119109242	BELMONT	CA		01/29/2015		761,500							3,818	3,818			
PH7119111347	CALABASAS	CA		03/13/2015		1,043,297							23,448	23,448			
PH7119117104	PRINCETON	MA		05/08/2015		717,894							4,314	4,314			
PH7119119142	BEDFORD	NH		04/10/2015		563,674							2,921	2,921			
PH7119119472	LOS GATOS	CA		04/24/2015		983,732							4,960	4,960			
PH7119120116	BURBANK	CA		05/08/2015		778,691							3,850	3,850			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,123,061							6,692	6,692			
PH7119120488	SAN BRUNO	CA		03/27/2015		668,328							4,978	4,978			
PH7119123763	SAN JOSE	CA		05/22/2015		587,801							3,116	3,116			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		652,903							3,402	3,402			
PH7119133564	LA JOLLA	CA		09/18/2015		578,591							8,977	8,977			
PH7119213556	CAMPBELL	CA		07/24/2015		1,007,545							4,904	4,904			
PH7119213721	FALLS CHURCH	VA		08/21/2015		817,042							3,976	3,976			
PH7119217458	PASADENA	CA		07/24/2015		945,291							6,739	6,739			
PH7119218225	MOUNTAIN VIEW	CA		08/21/2015		770,968							3,750	3,750			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		429,617							2,270	2,270			
PH7119298664	CARMEL VALLEY	CA		10/16/2015		937,864							4,427	4,427			
PH7119300320	HIGHLAND	UT		10/29/2015		554,105							2,661	2,661			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7119305063	ANNAPOLIS	MD		12/11/2015		741,087							3,462	3,462			
PH7129144932	CERRITOS	CA		11/21/2014		692,333							3,514	3,514			
PH7130350924	NATICK	MA		08/01/2014		507,130							2,553	2,553			
PH7130881704	FLOWER MOUND	TX		08/01/2014		486,352							2,459	2,459			
PH7130919397	SUMMIT	NJ		08/28/2014		666,282							3,442	3,442			
PH7131102415	CARLSBAD	CA		08/01/2014		725,362							4,108	4,108			
PH7131120482	SUDBURY	MA		08/28/2014		633,556							3,633	3,633			
PH7131164449	WESTFIELD	NJ		07/24/2015		686,982							3,595	3,595			
PH7131166543	COHASSET	MA		09/12/2014		700,710							3,838	3,838			
PH7131263332	CLARKSVILLE	MD		08/01/2014		505,596							2,740	2,740			
PH7131264066	HOUSTON	TX		08/01/2014		541,317							3,582	3,582			
PH7131272168	SHREWSBURY	MA		10/24/2014		583,828							4,415	4,415			
PH7131356037	SIERRA MADRE	CA		09/12/2014		656,504							3,381	3,381			
PH7131390259	SEVERNA PARK	MD		08/15/2014		579,030							3,104	3,104			
PH7131394269	JACKSONVILLE BEACH	FL		02/26/2015		419,020							2,203	2,203			
PH7131399508	LANTANA	FL		08/15/2014		471,338							2,673	2,673			
PH7131399961	STOW	MA		08/15/2014		557,154							2,923	2,923			
PH7131431731	SOUTHLAKE	TX		09/12/2014		657,966							3,426	3,426			
PH7131433901	WEXFORD	PA		08/28/2014		518,237							2,825	2,825			
PH7131436292	MILL CREEK	WA		08/15/2014		504,308							2,723	2,723			
PH7131436474	SAN DIEGO	CA		09/12/2014		539,304							3,720	3,720			
PH7131438264	PALMETTO BAY	FL		08/28/2014		502,781							2,664	2,664			
PH7131472479	SAINT CHARLES	IL		08/15/2014		515,363							2,793	2,793			
PH7131474939	ORANGE	CA		08/28/2014		675,001							3,453	3,453			
PH7131478088	MILLBURN	NJ		08/28/2014		436,651							13,568	13,568			
PH7131481744	FISHERS	IN		08/28/2014		442,116							2,414	2,414			
PH7131482460	PENNINGTON	NJ		08/28/2014		424,425							2,218	2,218			
PH7131515848	KILDEER	IL		09/12/2014		603,169							3,149	3,149			
PH7131534724	OAKDALE	CA		08/15/2014		436,266							2,714	2,714			
PH7131537438	AUSTIN	TX		08/15/2014		628,973							3,251	3,251			
PH7131573060	KERNERSVILLE	NC		08/28/2014		470,355							2,508	2,508			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		472,631							2,433	2,433			
PH7131574340	LARCHMONT	NY		09/26/2014		681,941							3,493	3,493			
PH7131590437	MARVIN	NC		09/12/2014		520,307							2,725	2,725			
PH7131592391	WOODINVILLE	WA		09/12/2014		551,502							2,861	2,861			
PH7131592649	HEATH	TX		12/12/2014		525,631							2,685	2,685			
PH7131648391	NEEDHAM	MA		09/26/2014		479,005							2,421	2,421			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		984,467							5,069	5,069			
PH7131649621	DALLAS	TX		08/28/2014		484,333							4,016	4,016			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		636,994							3,264	3,264			
PH7131688983	KNOXVILLE	TN		09/12/2014		557,085							2,973	2,973			
PH7131689379	CARY	NC		08/28/2014		429,612							2,267	2,267			
PH7131692662	LA JOLLA	CA		09/26/2014		624,628							3,101	3,101			
PH7131731312	PARK CITY	UT		09/26/2014		603,057							3,109	3,109			
PH7131736733	MAHWAH	NJ		06/19/2015		668,119							3,652	3,652			
PH7131777562	ANNAPOLIS	MD		10/10/2014		519,906							2,644	2,644			
PH7131845898	SAN JOSE	CA		10/24/2014		459,654							2,292	2,292			
PH7131846680	EVERGREEN	CO		09/26/2014		665,550							3,368	3,368			
PH7131847589	MORGANVILLE	NJ		10/24/2014		549,247							4,578	4,578			
PH7131884665	PHILADELPHIA	PA		10/10/2014		450,584							2,325	2,325			
PH7131885449	SAMMAMISH	WA		10/24/2014		785,139							4,375	4,375			
PH7131887809	LITTLE SILVER	NJ		10/24/2014		912,332							4,639	4,639			
PH7131892015	MIDLAND	TX		11/07/2014		511,828							2,625	2,625			
PH7131926664	SAN JOSE	CA		12/12/2014		476,718							2,381	2,381			
PH7131930617	SALEM	NH		10/10/2014		426,458							3,003	3,003			
PH7131930971	PHILADELPHIA	PA		10/24/2014		430,852							2,209	2,209			
PH7131984614	WESTBOROUGH	MA		10/24/2014		530,010							2,744	2,744			
PH7132211116	DENVER	CO		06/19/2015		459,670							2,350	2,350			
PH7132237574	WESTFORD	MA		10/24/2014		504,197							3,509	3,509			
PH7132238697	SUDBURY	MA		01/16/2015		763,751							3,918	3,918			

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PH7132279568	SOUTHLAKE	TX		11/07/2014		1,060,781							5,664	5,664			
PH7132314662	COLLEYVILLE	TX		11/07/2014		510,007							5,265	5,265			
PH7132320412	ARLINGTON	VA		11/07/2014		728,886							4,269	4,269			
PH7132361465	POTOMAC	MD		11/07/2014		782,236							4,162	4,162			
PH7132364493	COLLEYVILLE	TX		07/24/2015		517,289							2,642	2,642			
PH7132365243	WESTFIELD	NJ		08/21/2015		999,311							5,092	5,092			
PH7132397063	ISSAQUAH	WA		11/21/2014		607,442							4,761	4,761			
PH7132398855	SOUTHBURY	CT		12/29/2014		419,293							2,739	2,739			
PH7132439873	PITTSBURGH	PA		12/29/2014		463,737							3,231	3,231			
PH7132441713	RYE BROOK	NY		12/12/2014		759,726							3,851	3,851			
PH7132479192	BETHESDA	MD		01/16/2015		975,419							6,398	6,398			
PH7132480190	MADISON	NJ		01/16/2015		763,365							3,937	3,937			
PH7132481578	SCARSDALE	NY		01/29/2015		881,950							4,561	4,561			
PH7132483319	KELLER	TX		01/16/2015		842,996							4,156	4,156			
PH7132517579	SEATTLE	WA		12/29/2014		597,987							3,005	3,005			
PH7132522348	WESTFIELD	NJ		12/29/2014		681,440							3,668	3,668			
PH7132525655	MADISON	NJ		05/22/2015		623,637							3,247	3,247			
PH7132597407	AGOURA HILLS	CA		12/29/2014		609,184							7,200	7,200			
PH7132604807	DENVER	CO		01/16/2015		467,134							2,381	2,381			
PH7132658050	WEXFORD	PA		01/16/2015		449,661							4,100	4,100			
PH7132659025	MUNDELEIN	IL		01/29/2015		469,833							2,846	2,846			
PH7132693693	GAITHERSBURG	MD		02/13/2015		500,276							2,548	2,548			
PH7132695144	DALLAS	TX		01/16/2015		432,085							2,280	2,280			
PH7132697819	GILBERT	AZ		01/16/2015		445,365							2,349	2,349			
PH7132698023	PHILADELPHIA	PA		02/13/2015		433,361							2,896	2,896			
PH7132698379	PHILADELPHIA	PA		01/16/2015		416,785							4,214	4,214			
PH7132732392	CHESTER	NJ		01/16/2015		623,174							3,268	3,268			
PH7132732681	BEDFORD	NY		01/29/2015		527,659							2,738	2,738			
PH7132735106	CONROE	TX		03/13/2015		438,601							2,336	2,336			
PH7132735130	WASHINGTON	DC		01/16/2015		688,140							3,595	3,595			
PH7132773750	SAN JOSE	CA		01/16/2015		552,218							2,774	2,774			
PH7132833976	PELHAM	NY		02/13/2015		636,568							3,231	3,231			
PH7132834222	SPRING	TX		02/13/2015		464,592							2,538	2,538			
PH7132846259	NAPERVILLE	IL		04/10/2015		500,669							2,606	2,606			
PH7132935227	CAMAS	WA		03/27/2015		455,133							2,312	2,312			
PH7132967345	WESTFIELD	NJ		03/27/2015		621,428							3,201	3,201			
PH7132968541	COLUMBUS	OH		02/26/2015		450,640							2,637	2,637			
PH7132973012	MONUMENT	CO		03/27/2015		540,779							2,714	2,714			
PH7132976726	GLENSIDE	PA		05/08/2015		688,971							3,530	3,530			
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015		821,136							4,155	4,155			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		429,690							2,251	2,251			
PH7133027941	SHREWSBURY	MA		06/05/2015		434,688							2,685	2,685			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		434,294							2,371	2,371			
PH7133070008	DALLAS	TX		03/27/2015		457,895							2,334	2,334			
PH7133071469	WEST PALM BEACH	FL		06/19/2015		475,236							2,586	2,586			
PH7133124458	SOUTH LYON	MI		04/24/2015		529,400							2,885	2,885			
PH7133125539	WHEATON	IL		04/24/2015		671,326							3,610	3,610			
PH7133126412	MCKINNEY	TX		04/10/2015		468,949							2,629	2,629			
PH7133128608	NATICK	MA		05/08/2015		532,345							2,778	2,778			
PH7133166889	MONTVILLE	NJ		07/24/2015		742,054							3,813	3,813			
PH7133170196	UPTON	MA		04/24/2015		451,852							2,586	2,586			
PH7133196597	VILLA PARK	CA		06/19/2015		567,079							11,680	11,680			
PH7133197967	MAPLEWOOD	NJ		05/22/2015		558,808							2,998	2,998			
PH7133201017	CORONA	CA		09/18/2015		570,380							2,893	2,893			
PH7133201116	WESTFIELD	NJ		04/24/2015		651,947							3,299	3,299			
PH7133232087	BRYN MAWR	PA		06/19/2015		737,035							7,314	7,314			
PH7133299334	MERCER ISLAND	WA		04/24/2015		1,007,789							5,276	5,276			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		799,605							4,178	4,178			
PH7133300769	FRISCO	TX		09/18/2015		508,692							2,517	2,517			
PH7133300991	NICEVILLE	FL		07/24/2015		451,826							2,422	2,422			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7133303037	NAPERVILLE	IL		08/21/2015		463,635							2,375	2,375			
PH7133305164	MARS	PA		06/19/2015		669,382							3,350	3,350			
PH7133305354	SEATTLE	WA		05/08/2015		826,434							4,492	4,492			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		508,906							4,142	4,142			
PH7133338314	SAN DIEGO	CA		10/29/2015		857,329							4,473	4,473			
PH7133338546	MANCHESTER	MA		08/07/2015		594,990							3,205	3,205			
PH7133340690	AUSTIN	TX		06/05/2015		732,714							3,937	3,937			
PH7133340716	TUCSON	AZ		04/24/2015		438,421							2,401	2,401			
PH7133341524	OAKDALE	CA		05/22/2015		506,864							2,629	2,629			
PH7133343231	WOODINVILLE	WA		04/24/2015		562,536							2,919	2,919			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		591,149							3,109	3,109			
PH7133367032	TUCSON	AZ		06/05/2015		473,233							2,442	2,442			
PH7133421086	HOUSTON	TX		06/05/2015		875,065							4,585	4,585			
PH7133423496	WALL TOWNSHIP	NJ		07/24/2015		715,472							3,646	3,646			
PH7133425574	SUMMIT	NJ		05/22/2015		885,208							4,535	4,535			
PH7133461942	CRANBURY	NJ		02/12/2016		662,834							3,143	3,143			
PH7133467899	BELLAIRE	TX		05/22/2015		716,571							3,689	3,689			
PH7133504493	MARVIN	NC		09/29/2015		588,105							3,229	3,229			
PH7133508072	SAN DIEGO	CA		07/10/2015		461,175							2,320	2,320			
PH7133510508	WAYZATA	MN		07/10/2015		585,019							3,421	3,421			
PH7133512777	DAVIS	CA		07/10/2015		523,709							2,742	2,742			
PH7133513403	SAN DIEGO	CA		08/07/2015		581,065							2,831	2,831			
PH7133513825	LOS ALAMITOS	CA		10/29/2015		670,420							3,308	3,308			
PH7133548417	CARY	NC		06/19/2015		401,798							2,150	2,150			
PH7133549670	MONTCLAIR	NJ		06/19/2015		487,612							3,720	3,720			
PH7133701008	CHAGRIN FALLS	OH		07/10/2015		463,913							3,971	3,971			
PH7133701495	ACTON	MA		09/18/2015		649,060							3,179	3,179			
PH7133704077	NAPLES	FL		01/15/2016		626,793							3,167	3,167			
PH7133705280	SYOSSET	NY		10/16/2015		629,482							4,643	4,643			
PH7133737564	CARLISLE	PA		07/10/2015		473,264							3,568	3,568			
PH7133739461	MILLBRAE	CA		07/10/2015		1,307,859							25,864	25,864			
PH7133740048	CHANDLER	AZ		06/19/2015		483,879							2,798	2,798			
PH7133740170	GLEN ROCK	NJ		07/24/2015		642,279							3,306	3,306			
PH7133741137	MEDFORD	NJ		08/21/2015		451,933							2,252	2,252			
PH7133780184	MOORESTOWN	NJ		08/21/2015		468,057							2,414	2,414			
PH7133782529	NORTHVILLE	MI		07/10/2015		638,352							3,511	3,511			
PH7133784905	FORT WORTH	TX		06/19/2015		418,001							2,429	2,429			
PH7133785928	WESTFIELD	NJ		08/21/2015		518,651							2,600	2,600			
PH7133788401	SPRING	TX		06/05/2015		620,291							3,178	3,178			
PH7133822424	LA MESA	CA		07/24/2015		666,069							3,471	3,471			
PH7133822515	CHATHAM	NJ		07/24/2015		1,502,763							7,494	7,494			
PH7133823513	SOUTHLAKE	TX		06/05/2015		513,934							8,184	8,184			
PH7133827027	PORTSMOUTH	RI		07/24/2015		440,297							2,220	2,220			
PH7133827191	MANHASSET	NY		08/07/2015		781,908							4,234	4,234			
PH7133827720	COLLEYVILLE	TX		07/10/2015		461,027							2,337	2,337			
PH7133829791	FLOWER MOUND	TX		07/10/2015		432,527							2,240	2,240			
PH7133864327	NEWCASTLE	WA		07/10/2015		646,997							3,448	3,448			
PH7133864400	INDIAN LAND	SC		07/10/2015		408,491							2,890	2,890			
PH7133865357	MAPLEWOOD	NJ		07/24/2015		577,313							2,899	2,899			
PH7133866298	WYNNEWOOD	PA		07/24/2015		631,439							3,253	3,253			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		520,980							2,562	2,562			
PH7133904875	BELMONT	MA		09/18/2015		627,891							3,158	3,158			
PH7133924352	WHITE PLAINS	NY		09/18/2015		468,692							2,236	2,236			
PH7133925177	WESTFIELD	NJ		08/21/2015		461,358							2,301	2,301			
PH7134018097	LONGMONT	CO		08/07/2015		997,317							5,096	5,096			
PH7134018154	CERRITOS	CA		07/24/2015		798,174							12,083	12,083			
PH7134018576	SAN MATEO	CA		12/11/2015		832,063							4,173	4,173			
PH7134019533	HOLMDEL	NJ		09/18/2015		763,049							3,809	3,809			
PH7134020176	TROPHY CLUB	TX		07/24/2015		471,953							2,388	2,388			
PH7134022768	SMITHTOWN	NY		09/18/2015		593,933							(2,289)	(2,289)			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7134062202	WESTFIELD	NJ		07/24/2015		510,529							2,630	2,630			
PH7134062590	FAIRFIELD	CA		08/21/2015		574,026							2,886	2,886			
PH7134065601	DAVIE	FL		08/21/2015		691,174							3,462	3,462			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		411,072							5,606	5,606			
PH7134066062	LEXINGTON	MA		12/11/2015		1,081,159							5,448	5,448			
PH7134069736	MENDHAM	NJ		08/21/2015		634,921							8,363	8,363			
PH7134102461	WESTFIELD	NJ		08/21/2015		845,655							4,153	4,153			
PH7134103667	PRINCETON	NJ		10/16/2015		919,139							4,522	4,522			
PH7134104392	AVON	CO		08/07/2015		627,339							3,050	3,050			
PH7134106454	LARCHMONT	NY		09/18/2015		624,576							2,956	2,956			
PH7134107569	WEST CHESTER	PA		09/18/2015		452,522							2,274	2,274			
PH7134110944	CUMBERLAND	RI		08/07/2015		417,296							3,361	3,361			
PH7134142632	LAKE BLUFF	IL		10/16/2015		512,096							2,562	2,562			
PH7134162812	REDMOND	WA		08/21/2015		573,691							2,885	2,885			
PH7134163687	RYE BROOK	NY		09/18/2015		861,560							4,294	4,294			
PH7134198154	REDMOND	WA		08/21/2015		643,124							3,222	3,222			
PH7134198915	WESTON	FL		09/18/2015		458,486							2,608	2,608			
PH7134219836	TENAFLY	NJ		09/18/2015		803,425							3,946	3,946			
PH7134221402	SUMMIT	NJ		09/29/2015		1,272,427							6,380	6,380			
PH7134254395	WESTMINSTER	CO		12/11/2015		482,381							2,279	2,279			
PH7134270151	OWENS CROSS ROADS	AL		08/21/2015		499,414							2,467	2,467			
PH7134271498	WINTER GARDEN	FL		09/18/2015		442,111							2,275	2,275			
PH7134271704	WESTFIELD	NJ		09/18/2015		584,992							3,330	3,330			
PH7134272678	PARAMUS	NJ		09/18/2015		707,902							3,574	3,574			
PH7134275929	FREMONT	CA		10/29/2015		525,714							2,493	2,493			
PH7134310114	SAN RAMON	CA		10/16/2015		725,908							3,464	3,464			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		428,530							2,198	2,198			
PH7134426894	OAKDALE	CA		12/23/2015		526,056							2,712	2,712			
PH7134457824	TUCSON	AZ		09/18/2015		425,694							7,443	7,443			
PH7134457956	RALEIGH	NC		09/18/2015		561,606							2,779	2,779			
PH7134458079	GOODYEAR	AZ		12/11/2015		424,098							2,118	2,118			
PH7134461867	SAINT CHARLES	IL		09/18/2015		442,786							2,215	2,215			
PH7134462972	FEDERAL WAY	WA		09/18/2015		569,096							5,141	5,141			
PH7134522817	ANDOVER	MA		02/12/2016		487,154							55,052	55,052			
PH7134674477	STAMFORD	CT		11/13/2015		854,458							4,496	4,496			
PH7134676084	COMMACK	NY		11/13/2015		507,320							2,508	2,508			
PH7134676589	CENTENNIAL	CO		09/29/2015		596,832							2,942	2,942			
PH7134678882	PRINCETON	NJ		12/11/2015		536,331							2,913	2,913			
PH7134682256	MAPLEWOOD	NJ		11/13/2015		460,802							2,164	2,164			
PH7134714778	TUCSON	AZ		10/16/2015		515,581							3,717	3,717			
PH7134718399	BERWYN	PA		10/16/2015		673,221							3,436	3,436			
PH7134723019	WESTPORT	CT		12/23/2015		853,586							4,431	4,431			
PH7134723191	HOWELL	MI		12/11/2015		475,137							3,319	3,319			
PH7134723431	PARKER	CO		10/29/2015		455,870							2,263	2,263			
PH7134796304	ALEXANDRIA	VA		12/11/2015		597,766							2,891	2,891			
PH7134797963	HIGHLANDS RANCH	CO		10/29/2015		426,991							2,277	2,277			
PH7134800122	WESTFIELD	NJ		12/11/2015		518,205							2,557	2,557			
PH7134805360	WESTFORD	MA		03/11/2016		574,227							2,812	2,812			
PH7134840003	TAMPA	FL		10/29/2015		562,112							2,801	2,801			
PH7134840169	ARLINGTON	VA		10/16/2015		750,453							6,834	6,834			
PH7134842876	ARLINGTON	VA		11/13/2015		548,241							3,109	3,109			
PH7134844278	HALF MOON BAY	CA		01/28/2016		507,274							7,066	7,066			
PH7134891295	MCKINNEY	TX		10/16/2015		441,733							6,698	6,698			
PH7134892608	LANTANA	TX		12/11/2015		613,727							3,113	3,113			
PH7134949747	DENVER	CO		12/11/2015		474,751							4,132	4,132			
PH7134951453	WOODCLIFF LAKE	NJ		12/11/2015		617,957							2,977	2,977			
PH7134953244	MALVERN	PA		12/11/2015		521,109							2,607	2,607			
PH7134999361	RAYNHAM	MA		02/12/2016		436,998							2,086	2,086			
PH7135019193	ARLINGTON	VA		01/15/2016		916,598							4,631	4,631			
PH7135027121	SOUTH LAKE	TX		12/23/2015		547,940							2,891	2,891			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
PH7135056070	TRAFFORD	PA		04/22/2016		558,139							3,136	3,136			
PH7135074651	HOCKLEY	TX		03/25/2016		449,351							3,123	3,123			
PH7135083538	LAFAYETTE	CO		01/15/2016		427,019							2,907	2,907			
PH7135085988	CAMAS	WA		12/23/2015		454,049							2,290	2,290			
PH7135132293	TUCSON	AZ		01/15/2016		735,937							3,786	3,786			
PH7135211105	PLEASANTON	CA		12/11/2015		738,345							3,838	3,838			
PH7135240666	NAPLES	FL		03/11/2016		473,216							2,404	2,404			
PH7135281728	MOUNT PLEASANT	SC		12/23/2015		462,676							2,308	2,308			
PH7135288749	NEEDHAM	MA		12/23/2015		790,472							4,250	4,250			
PH7135338270	PLANDOME	NY		12/11/2015		969,631							4,810	4,810			
PH7135338999	SCOTTSDALE	AZ		01/15/2016		599,686							2,951	2,951			
PH7135348469	AUSTIN	TX		01/28/2016		610,468							2,911	2,911			
PH7135353089	AURORA	CO		03/25/2016		496,811							2,427	2,427			
PH7135362676	FLEMINGTON	NJ		04/08/2016		622,426							3,035	3,035			
PH7135395585	FAIR HAVEN	NJ		04/08/2016		804,938							4,147	4,147			
PH7135399710	SUMMIT	NJ		01/15/2016		700,297							3,559	3,559			
PH7135406804	CARLSBAD	CA		01/15/2016		924,932							4,683	4,683			
PH7135532245	CLAREMONT	CA		02/12/2016		650,533							3,083	3,083			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		734,067							3,542	3,542			
PH7135556475	RIPON	CA		01/28/2016		625,177							5,154	5,154			
PH7135941057	NEEDHAM	MA		02/12/2016		662,523							3,837	3,837			
PH7136100851	CAMBRIA	CA		04/08/2016		642,655							2,982	2,982			
PH7136101644	MIAMI	FL		02/26/2016		431,209							2,155	2,155			
PH7136104622	TUCSON	AZ		02/12/2016		581,170							3,415	3,415			
PH7136358939	BOCA RATON	FL		03/25/2016		559,412							2,618	2,618			
PH7136393464	ENGLEWOOD	CO		03/25/2016		639,391							3,131	3,131			
PH7136743734	LIVERMORE	CA		04/22/2016		709,915							3,655	3,655			
PH7136885105	MOORESTOWN	NJ		04/08/2016		487,048							2,508	2,508			
0299999. Mortgages with partial repayments						7,749,386,184							55,488,740	55,488,740			
0848300	NEW YORK	NY		12/13/2017	06/29/2018	131,222,594							162,457,527	162,457,527			
0399999. Mortgages disposed						131,222,594							162,457,527	162,457,527			
0859400	New York	NY		06/21/2018									100,000,000	100,000,000			
0499999. Mortgages transferred													100,000,000	100,000,000			
0599999 - Totals						8,306,423,257		(123,040)			(123,040)		742,708,823	743,127,357		1,201	1,201

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			61,526,572			100.000
12496#-10-2	CCM Series 2, LLC	Wilmington	DE	Covariance Capital Management, Inc.	2	06/30/2011			79,135			100.000
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			35,297			100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									61,641,004			XXX
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017	3		711,000		11,499,000	32.680
000000-00-0	Aavishkaar India II Company Ltd.	Port Louis	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		07/26/2013			58,030		124,634	10.659
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			630,434		4,225,074	7.050
000000-00-0	Alisio Holdings, LP	Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3		205,000		1,429,015	4.490
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		83,559		25,194,860	6.040
000000-00-0	Amenity Healthcare	Wilmington	CAN	TorQuest Partners		03/28/2018	3	(13,539,652)				8.208
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	American Industrial Partners GP, LLC		09/05/2008	3		3,753,739		813,858	9.913
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			175,046		1,095,958	6.121
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3		737,491		17,652,841	8.520
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/18/2013	3		26,258			3.780
000000-00-0	Audax Private Equity Fund V, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3		1,113,160		21,318,865	3.270
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		33,776		9,088,249	7.944
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		4,772,032		35,243,824	5.050
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Avista Capital Partners IV GP LP		01/22/2018	3		1,325,769		23,174,510	6.667
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Black Diamond Capital Management, LLC		03/31/2006	3		347,591		1,698,086	4.073
000000-00-0	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Bamboo Finance SA		12/01/2015			2,010,000		4,620,000	37.175
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3		116,748		1,904,239	5.960
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3		2,470,257		19,826,647	8.100
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		4,579,055		19,148,876	7.813
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Blackstone Group		09/21/2006	3		1,377		605,694	1.168
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group		02/06/2006	3		3,477		8,817,239	0.803
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3		638		8,954,067	1.192
000000-00-0	Midocean Prepaid Holdings, L.P.	Wilmington	DE	Stone Point Capital LLC		04/27/2018	3	15,064,709				2.651
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	CIP Management		08/18/2016	3		5,689,454		24,646,019	10.000
000000-00-0	CIP OCL Investments, LLC	Wilmington	DE	Compass Investment Management LLC		02/28/2014	3		379,028			18.141
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital		04/25/2016	3		200,000		21,139,469	7.430
000000-00-0	Calera XIX, LLC	Wilmington	DE	Calera Capital		02/06/2017	3		67,977		780,589	13.610
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		1,848,647		2,419,880	5.555
000000-00-0	Cappuccino Co-Investors, L.L.C.	Wilmington	DE	ZM Capital Advisors, LLC		05/23/2018	3	7,457,143	12,044			2.887
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		20,510		5,839,083	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		120,946		24,091,206	10.000
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		417,641		2,856,532	2.976
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Clayton, Dubilier & Rice		11/21/2013	3		1,654,902		3,916,827	0.661
000000-00-0	Cornell Capital Partners III	George Town	CYM	Cornell Capital LLC		06/12/2018	3	8,400,000	14,809		35,200,000	2.000
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		150,000		12,184,550	2.682
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018	3	5,000,000			20,000,000	20.000
000000-00-0	Crown Rock Minerals Co-Investment L.P.	George Town	CYM	Lime Rock Partners		04/29/2016	3		11,730			18.750
000000-00-0	DCS GLOBAL, LLC	Dover	DE	Tritium I Partners, L.P.		06/21/2018	3	9,000,000				15.306
000000-00-0	Elevar Equity IV, L.P.	George Town	CYM	Elevar Equity		01/29/2018	3		525,000		13,725,000	42.614
000000-00-0	Emerging Consumer Payments Ltd.	Ebene	MUS	LeapFrog Investments Ltd		04/05/2018	3	7,080,352	7,080,352			19.010
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC		06/29/2011	3		71,460		751,737	1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group		01/16/2014	3		249,162		3,034,019	1.400
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		515,233		17,511,589	4.350
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		3,960,000		15,720,000	10.901
000000-00-0	First Reserve Fund XII, L.P.	George Town	CYM	First Reserve Corporation		11/14/2008			167,077		2,606,601	1.731
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2		3,200,000		13,600,000	10.100
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		1,468,961		16,770,511	4.161
000000-00-0	GF Parent LLC	Wilmington	DE	GF Parent LLC		06/28/2018	3	907,355				0.761
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 GP II, LLC		05/12/2014	3		5,941,253		7,427,234	5.833
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners		04/21/2016	3		4,516,693		16,869,056	6.000
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital		07/25/2011	3		350,176			7.045
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			550,129		5,145,490	15.625
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Advisors, LLC		11/25/2015	3		3,157,637		3,005,995	3.630
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		2,591,879		11,643,374	10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2	12,390,939			47,609,061	15.635
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Harvest Partners, Inc.		09/28/2016	3		11,091,351		22,965,597	2.217
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3	2,464,781			27,535,219	5.688
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		56,237		4,713,733	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		161,121		23,047,648	3.750

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000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC		06/27/2014	3		413,525		16,329,370	11.624
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	JLL Partners Inc.		01/06/2006	3		26,932		670,935	3.000
000000-00-0	Katena Products (Costless Warrant Co-Invest)		DE	KIOP Holdings, LLC		06/29/2018	3	393,000				50.000
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		8,693		14,892,366	2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		3,566,500		12,850,014	1.600
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3		1,500,050		5,190,814	12.950
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3		4,032,936		45,112,023	14.630
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		721,951		6,019,324	2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners		06/13/2017	3		2,018,182		37,391,712	1.818
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3	12,722,679			28,691,196	6.004
000000-00-0	LNK Partners II, L.P.	Wilmington	DE	LNK Partners, LP		01/03/2012	3		146,942		1,188,192	7.728
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power Group		06/27/2007			69,380		7,744,715	3.100
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	LeapFrog Investments Ltd		10/19/2010	2		27,543		413,704	5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013	2		2,179,719		2,657,509	5.000
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Lime Rock Partners		10/02/2008	3		98,292		1,763,944	5.925
000000-00-0	Lime Rock Resources IV	George Town	CYM	Lime Rock Resources		06/13/2016	3		2,332,260		15,329,848	3.333
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010	3		26,557		2,556,269	4.141
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3		78,531		27,248,966	2.976
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		2,597,032		24,643,029	1.000
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth		07/30/2015	3		4,352,126		13,679,764	6.000
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3	4,480,334			35,761,458	4.000
000000-00-0	Milani Aggregator LLC		DE	Gryphon Partners IV, LP		06/05/2018	3	1,600,000			530,000	0.760
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners		10/27/2014	3		425,178		9,412,575	12.875
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners		12/14/2016	3		1,882,330		28,392,773	6.167
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	New Mountain Capital LLC		03/18/2008	3		272,061		5,283,224	1.464
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		36,897		5,009,419	0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		3,734,750		26,166,499	0.569
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	NexPhase Capital		09/20/2016	3		3,259,323		11,971,772	22.516
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3		4,828,692		22,951,241	2.000
000000-00-0	North Haven Goldfinch Topco, LLC	Wilmington	DE	North Haven Goldfinch Topco, LLC		06/18/2018	3	12,500,000				7.013
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3		6,329,865		20,906,243	1.000
000000-00-0	Orange Opportunities LP	Wilmington	DE	GI Partners		07/28/2017	3		12,500		18,734	8.110
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		1,950,000		4,190,176	1.667
000000-00-0	Orbimed Private Investments III, LP	Wilmington	DE	OrbiMed Advisors		01/20/2007	1		14,943		1,070,000	3.810
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3	7,395,104			42,743,247	7.548
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		3,778,623		28,841,418	4.667
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Pacific Equity Partners		02/13/2015	3		118,488		8,229,261	1.783
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners		05/06/2014	3		122,762		7,306,448	3.503
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3		95,717		1,021,836	2.471
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3		6,608,093		31,075,214	4.324
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		3,956,249		3,106,249	6.250
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		957,768		1,470,047	6.241
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013	3		666,759		2,008,523	1.030
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Pine Brook Capital Partners		10/08/2008	3		49,806		3,533,459	4.350
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Providence Equity Partners		03/16/2007	3		404,998		4,719,950	0.827
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		9,011,181		9,824,506	0.990
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		2,227,886		26,294,134	2.192
000000-00-0	PureStar (Equity Co-Invest)	Wilmington	DE	CC Co-Invest GP LLC		06/28/2018	3	15,055,890				4.620
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		2,226,558		22,400,512	3.333
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015	3		1,071,478		292,917	6.670
000000-00-0	Resolute Fund II, LP	Wilmington	DE	The Jordan Company		10/15/2007	3		94,058		6,147,247	1.817
000000-00-0	Resolute Fund III, LP	Wilmington	DE	The Jordan Company		06/11/2014	3		1,665,488		3,724,409	1.094
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Rhone Capital		05/15/2012	3		24,052		2,648,672	2.000
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Rhone Capital		07/22/2015	3		4,083,347		21,098,080	1.400
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3		544,218		2,174,979	13.301
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	The Riverside Company		12/06/2013	3		727,016		9,906,266	3.333
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		612,048		18,257,621	7.568
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II		02/12/2016	3		2,281,609		7,548,413	0.710
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Texas Pacific Group		04/17/2008	3		335,200		11,859,630	0.954
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	True Wind Capital Management, LLC		11/15/2017	3		33,906			46.774
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners		05/15/2015	3		78,813		7,619,765	3.333
000000-00-0	Terra Firma Capital Partners III, L.P.	St. Peter Port	GGY	Terra Firma		03/27/2007	3		34,175		353,005	1.412
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		645,615		15,758,785	3.240
000000-00-0	Trident IV, LP	George Town	CYM	Stone Point Capital LLC		05/10/2007	3		55,762		6,386,748	3.640

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000000-00-0	Trident VII, LP	Grand Cayman	CYM	Trident Capital VII, LP		12/18/2017	3		5,416,940		16,851,981	0.695
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Trilantic Capital Management, LLC		05/01/2013	3		1,153,506		6,842,251	2.404
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		2,579,976		5,773,537	14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		165,830		29,622,713	10.000
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		64,713		25,916,870	7.407
000000-00-0	Vestar Capital Partners VII, L.P.	Wilmington	CYM	Vestar Capital Partners		04/02/2018	3	393,043			59,606,957	4.800
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	WL Ross		10/14/2011	3		270,852		1,183,545	3.869
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	E.M. Warburg, Pincus & Co., LLC		05/24/2012	3		1,305,000			0.422
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management		04/27/2018	3	2,039,222			37,960,778	3.333
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3		5,702,805		11,915,757	0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013	3		228,844		6,817,855	1.797
000000-00-0	White Deer Energy, L.P.	George Town	CYM	White Deer Energy		10/30/2009	3		1,826,198		15,071,753	12.160
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		2,377,528		14,653,775	7.216
1599999. Joint Venture Interests - Common Stock - Unaffiliated								110,804,899	189,943,401		1,597,798,476	XXX
000000-00-0	Almond Processors, LLC	Wilmington	DE	Treehouse California Almonds, LLC		07/18/2011			31,104			100.000
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	DWM Funds S.a.r.l		01/10/2014			1,140,462		4,657,409	44.146
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			243,584			100.000
000000-00-0	EPP LFG I, LLC	Wilmington	DE	Energy Power Partners		11/03/2011			125,448		1,200,547	49.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			5,085,480		61,705,729	100.000
000000-00-0	Growth Capital Fund I, LP	Dover	DE	Winslow Capital Management, LLC		01/04/2016	1		39,950,000		31,960,000	94.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			54,441			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		09/04/1990			60,000,000			100.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			639,682			100.000
000000-00-0	TIAA-CREF Redwood, LLC	Wilmington	DE	TIAA		12/27/2012			3,750,000			100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			969,933		121,504,444	100.000
000000-00-0	ActOil LLC	Wilmington	DE	RSP Permian, LLC		06/15/2011						100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			64,158			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			10,822		25,240	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			133,702		18,408,239	100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			37,702,252		4,951,456	100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			1,745,057		6,001,698	100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									151,646,125		250,414,762	XXX
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			9,510,992		22,803,946	38.462
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Enterprise Community Investments, Inc		12/22/2017			3,230,926		14,363,171	18.886
000000-00-0	Lendlease Jem Partners Fund Limited	Hamilton	BMU	Lend Lease International		06/13/2013			10,043			22.500
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Jonathan Rose Companies		07/12/2016			2,000,000		26,358,309	21.470
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			37,500		7,347,910	3.185
1799999. Joint Venture Interests - Real Estate - Unaffiliated									14,789,461		70,873,336	XXX
	485 Properties LLC	N/A	DE	TIAA		12/17/1997			20,724			100.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005						100.000
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Henderson Property UK AIFM Limited		03/30/2015			11,234,335		18,880,440	36.280
	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			109,905			100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			120,480			100.000
	U.S. Core-Plus Real Estate Debt Fund LP	N/A	DE	CRED GP LLC		06/01/2018		7,350,000				49.020
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			2,881,553			100.000
	U.S. Cities Retail Fund LP	N/A	DE	U.S. Cities Retail Fund GP LLC		06/28/2018		108,472,599				100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011						100.000
	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			270,444			100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			28,787			100.000
	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			239,455			100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,445,819		5,882,805	100.000
	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016			5,506,936			100.000
000000-00-0	TIAA Global Ag Holdco, LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			27,264,994		179,864,934	100.000
	T-C 101 Miller Street Holding Company LLC	N/A	DE	TIAA		10/10/2014			804,804			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			65		52,459,094	100.000
	T-C Europe LP	N/A	DE	TIAA		11/18/2014			7,257			100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			15,625,130		121,350,000	100.000
	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			7,496,293			100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Additional Investment	Percentage of Ownership
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998						100.000
	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA		10/08/2015			3,841			100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999						100.000
	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA		10/08/2015			192,039			100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011			500,000			100.000
	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			3,354,775			100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011						100.000
	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			836,858			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA		07/01/2015			8,406			57.430
	T-C 400 Montgomery LLC	N/A	DE	TIAA		08/03/2016			4,275,563			100.000
	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			2,738,809			100.000
	T-C Permian Investor LLC	N/A	DE	TIAA		03/29/2017			5,488			100.000
	T-C MV Member LLC	N/A	DE	TIAA		12/02/2016			99,753,590			100.000
	TGA MKP Member LLC	N/A	DE	TIAA		03/17/2017		55,627,436	15,000,000			100.000
	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			2,959,283			100.000
	TGA APAC Fund Holdings, LLC	N/A	DE	TIAA		07/20/2017		2,326,367	6,205,000			100.000
	Casa Student Housing Fund Holdings, LLC	N/A	DE	TIAA		10/08/2014			207,831			100.000
	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			26,920,994			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								173,776,402	237,019,458		378,437,273	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	3	03/19/1998			40,763		1,645,556	15.520
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP		07/17/2017			5,877,119		69,811,390	10.000
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	PCCP	3	06/30/2015			6,599,571		27,807,206	20.000
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									12,517,453		99,264,152	XXX
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.		11/17/2016			175,468			100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									175,468			XXX
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Atlas Capital Partners	6	02/22/2010			186,966		2,519,846	3.798
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		1,669,499		4,243,700	13.720
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		3,567,328		4,303,355	13.820
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		2,234,435		15,145,219	8.000
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2		1,460,416		9,145,365	4.397
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010	2		50,530		3,050,662	1.449
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			1,168,281		6,043,423	6.689
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		1,692,878		2,332,744	3.478
000000-00-0	Resilience Fund III, L.P.	Wilmington	DE	Resilience Capital Partners LLC		06/17/2011	3		642,697		290,180	9.818
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	OrbiMed Advisors		08/30/2011	1		125,892			2.493
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		571,872		12,491,520	4.912
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		1,215,307			14.012
2199999. Joint Venture Interests - Other - Unaffiliated									14,586,101		59,566,014	XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			78,771		8,931,757	50.000
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Churchill Asset Management		07/21/2016	3		8,157,801		29,692,827	31.380
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			3,060			100.000
000000-00-0	MM Funding, LLC	Wilmington	DE	Churchill Asset Management		04/25/2018		65	440		20,000,000	100.000
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	TIAA		12/22/2009						100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016					130,001,230	84.512
2299999. Joint Venture Interests - Other - Affiliated								65	8,240,072		188,625,814	XXX
4499999. Total - Unaffiliated								110,804,899	231,836,416		1,827,501,978	XXX
4599999. Total - Affiliated								173,776,467	458,722,127		817,477,849	XXX
4699999 - Totals								284,581,366	690,558,543		2,644,979,827	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009														
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	Fund Distribution	07/16/2015														
1499999. Joint Venture Interests - Fixed Income - Affiliated																			
000000-00-0	3i Eurofund V	London	GBR	Fund Distribution	10/25/2006	06/28/2018	431,638						31,050	462,688	431,638	(31,050)		(31,050)	
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Fund Distribution	11/15/2017	05/02/2018	300,000							300,000	300,000				
000000-00-0	Aavishkaar India II Company Ltd.	Port Louis	MUS	Fund Distribution	07/26/2013	05/24/2018	29,000							29,000	29,000				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	06/18/2018	1,463,489							1,463,489	1,463,489				
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	Fund Distribution	09/05/2008	06/21/2018	2,229,795							2,229,795	2,229,795				
000000-00-0	Apax Europe VII, L.P.	London	GBR	Fund Distribution	06/25/2007	06/07/2018	1,216,989						208,299	1,425,288	1,216,989	(208,299)		(208,299)	
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Fund Distribution	12/07/2016	05/21/2018	1,274,185							1,274,185	1,274,185				
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	01/18/2013	05/15/2018	5,084,069							5,084,069	5,084,069				
000000-00-0	Audax Private Equity Fund V, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	06/04/2018	389,518							389,518	389,518				
000000-00-0	Avenue Asia Special Situations Fund IV, L.P.	George Town	CYM	Fund Distribution	06/30/2006	06/27/2018	410,112							410,112	410,112				
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Fund Distribution	01/22/2018	04/10/2018	9,349,510							9,349,510	9,349,510				
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	05/31/2018	661,190							661,190	661,190				
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Fund Distribution	12/13/2013	06/05/2018	4,866,600							4,866,600	4,866,600				
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Fund Distribution	08/25/2011	05/25/2018	513,882							513,882	513,882				
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Fund Distribution	11/30/2016	05/08/2018	57,215							57,215	57,215				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	04/12/2018	103,192							103,192	103,192				
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Fund Distribution	09/21/2006	06/08/2018	77,226							77,226	77,226				
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	02/06/2006	06/08/2018	3,477							3,477	3,477				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	05/28/2018	522,753							522,753	522,753				
000000-00-0	CVC European Equity Partners V, LP	George Town	CYM	Fund Distribution	07/21/2008	05/30/2018	731,365						90,555	821,920	731,365	(90,555)		(90,555)	
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Fund Distribution	02/03/2014	05/09/2018	386,473							386,473	386,473				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	06/12/2018	455,367							455,367	455,367				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	04/27/2018	3,458							3,458	3,458				
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Fund Distribution	03/19/2013	05/21/2018	2,875,359							2,875,359	2,875,359				
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	06/06/2018	(4,576,464)							(4,576,464)	(4,576,464)				
000000-00-0	Cerberus Institutional Partners L.P. Series III	Wilmington	DE	Fund Distribution	12/16/2003	04/11/2018	514,434							514,434	514,434				
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Fund Distribution	11/21/2013	06/19/2018	53,760							53,760	53,760				
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Fund Distribution	07/06/2009	05/24/2018	935,738							935,738	935,738				
000000-00-0	Cornell Capital Partners III	George Town	CYM	Fund Distribution	06/12/2018	06/29/2018	3,614,809							3,614,809	3,614,809				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	04/02/2018	427,853							427,853	427,853				
000000-00-0	Creation Investments Social Ventures Fund II	Wilmington	DE	Fund Distribution	12/14/2012	05/14/2018	612,245							612,245	612,245				
000000-00-0	Crown Rock Minerals Co-Investment L.P.	George Town	CYM	Secondary Sale	04/29/2016	05/17/2018	91,123,309	(16,455,310)				(16,455,310)		74,668,000	90,000,000		15,332,001	15,332,001	
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	04/06/2018	1,442,320							1,442,320	1,442,320				
000000-00-0	Emerging Consumer Payments Ltd.	Ebene	MUS	Fund Distribution	04/05/2018	04/05/2018	7,080,322							7,080,322	7,080,322				
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	Fund Distribution	06/29/2011	05/17/2018	1,403							1,403	1,403				
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Fund Distribution	01/16/2014	06/27/2018	79,699							79,699	79,699				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	04/12/2018	1,846,200							1,846,200	1,846,200				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	05/11/2018	1,604,555							1,604,555	1,604,555				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	06/28/2018	138,326							138,326	138,326				
000000-00-0	Fenway Partners Cap Fund II, L.P.	Wilmington	DE	Fund Distribution	10/28/1998	06/22/2018	158,825							158,825	158,825				
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Fund Distribution	11/21/2017	05/17/2018	970							970	970				
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	Fund Distribution	10/01/2008	06/01/2018	655,760							655,760	655,760				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	04/13/2018	1,741,586							1,741,586	1,741,586				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Fund Distribution	10/01/2015	06/22/2018	715,988							715,988	715,988				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	05/09/2018	6,393							6,393	6,393				
000000-00-0	Granite Global Ventures III, L.P.	Wilmington	DE	Fund Distribution	11/01/2006	05/17/2018	(1,479,174)							(1,479,174)	(1,479,174)				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	04/20/2018	878,750							878,750	878,750				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	05/30/2018	1,046,430							1,046,430	1,046,430				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	06/25/2018	8,379,057							8,379,057	8,379,057				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	07/12/2004	04/26/2018	103,526							103,526	103,526				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	06/25/2018	(416,796)							(416,796)	(416,796)				
000000-00-0	Harvest Partners V, LP	Wilmington	DE	Fund Distribution	01/29/2007	06/19/2018	576,962							576,962	576,962				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	06/12/2018	739,542							739,542	739,542				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	05/10/2018	2,951,358						1,041,639	3,992,997	2,951,358	(1,041,639)		(1,041,639)	
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	06/12/2018	(781,221)							(781,221)	(781,221)				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	05/01/2018	3,687,318							3,687,318	3,687,318				
000000-00-0	Insight Venture Partners V, LP	Wilmington	DE	Fund Distribution	05/19/2005	05/31/2018	154,998							154,998	154,998				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	06/14/2018	426,030							426,030	426,030				
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	01/06/2006	06/29/2018	114,474							114,474	114,474				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	04/10/2018	18,789							18,789	18,789				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	06/27/2018	950,870							950,870	950,870				
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	04/13/2018	2,519,694							2,519,694	2,519,694				
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Fund Distribution	02/25/2016	06/28/2018	1,463,415							1,463,415	1,463,415				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	05/30/2018	614,163							614,163	614,163				
000000-00-0	LNK Partners, LP	Wilmington	DE	Liquidation	04/13/2006	05/30/2018	45,261	3,289,298				3,289,298		3,334,559			(211,054)	(211,054)	
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	Fund Distribution	06/27/2007	06/12/2018	(3,655)							(3,655)	(3,655)				
000000-00-0	Lime Rock Partners IV, L.P.	George Town	CYM	Fund Distribution	11/16/2006	06/28/2018	2,396,671							2,396,671	2,396,671				
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Fund Distribution	10/02/2008	05/28/2018	(1,704,154)							(1,704,154)	(1,704,154)				
000000-00-0	Lime Rock Resources IV	George Town	CYM	Fund Distribution	06/13/2016	06/25/2018	567,352							567,352	567,352				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	05/10/2018	351,973							351,973	351,973				
000000-00-0	MPP FSG Holdings, LLC	Wilmington	DE	Fund Distribution	12/14/2017	06/08/2018	75,191							75,191	75,191				
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.	Wilmington	DE	Fund Distribution	07/31/2006	06/14/2018	17,129							17,129	17,129				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	05/03/2018	526,945							526,945	526,945				
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	Fund Distribution	04/26/2018	05/24/2018	242,201							242,201	242,201				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	05/14/2018	(5,932,323)							(5,932,323)	(5,932,323)				
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Fund Distribution	12/14/2016	04/30/2018	6,136,737							6,136,737	6,136,737				
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	06/29/2018	3,703,936							3,703,936	3,703,936				
000000-00-0	Newbridge Asia IV, L.P.	George Town	CYM	Fund Distribution	09/27/2005	04/04/2018	360,812							360,812	360,812				
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	Fund Distribution	09/20/2016	04/25/2018	162,678							162,678	162,678				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	06/25/2018	294,357							294,357	294,357				
000000-00-0	OCM Opportunities Fund V, L.P.	Wilmington	DE	Fund Distribution	06/30/2004	04/27/2018	61,187							61,187	61,187				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	03/12/2007	06/21/2018	666,968							666,968	666,968				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	06/28/2018	1,041,530							1,041,530	1,041,530				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	05/29/2018	(293,973)							(293,973)	(293,973)				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	06/15/2018	152,644							152,644	152,644				
000000-00-0	Orbimed Private Investments III, LP	Wilmington	DE	Fund Distribution	01/20/2007	06/08/2018	14,943							14,943	14,943				
000000-00-0	PPC Fund II, LP	Wilmington	DE	Fund Distribution	04/26/2018	05/15/2018	138,351							138,351	138,351				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	04/26/2018	1,812,023						5,034	1,817,058	1,812,023	(5,034)		(5,034)	
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/06/2014	06/14/2018	3,987,278							3,987,278	3,987,278				
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Fund Distribution	04/04/2014	04/20/2018	1,272,064							1,272,064	1,272,064				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	05/15/2018	(1,215,498)							(1,215,498)	(1,215,498)				
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Fund Distribution	05/10/2012	06/15/2018	3,850,673							3,850,673	3,850,673				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	04/26/2018	750,534							750,534	750,534				
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Fund Distribution	10/08/2008	06/06/2018	3,852,831							3,852,831	3,852,831				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	05/11/2018	1,443,273							1,443,273	1,443,273				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	06/07/2018	1,029,800							1,029,800	1,029,800				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	06/14/2018	2,638,853							2,638,853	2,638,853				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	05/23/2018	16,010							16,010	16,010				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Fund Distribution	06/19/2015	06/27/2018	197,809							197,809	197,809				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	04/25/2018	362,176							362,176	362,176				
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/15/2012	04/13/2018	(758,197)						(47,260)	(805,457)	(758,197)	47,260		47,260	
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Fund Distribution	07/22/2015	04/17/2018	273,543							273,543	273,543				
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	05/18/2018	383,578							383,578	383,578				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	05/18/2018	1,529,252							1,529,252	1,529,252				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Fund Distribution	12/06/2013	06/04/2018	7,203,177							7,203,177	7,203,177				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	04/04/2018	30,154							30,154	30,154				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	05/22/2018	159,795							159,795	159,795				
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Fund Distribution	04/17/2008	06/29/2018	4,459,659							4,459,659	4,459,659				
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/15/2015	06/25/2018	704,147							704,147	704,147				
000000-00-0	Terra Firma Capital Partners III, L.P.	St. Peter Port		Fund Distribution	03/27/2007	04/26/2018	3,885,190						467,309	4,352,499	3,885,190	(467,309)		(467,309)	
000000-00-0	Trident IV, LP	George Town	CYM	Fund Distribution	05/10/2007	05/08/2018	1,204,548							1,204,548	1,204,548				
000000-00-0	Trident VI, L.P.	George Town	CYM	Fund Distribution	09/12/2014	04/02/2018	360,754							360,754	360,754				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	04/26/2018	5,668							5,668	5,668				
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Fund Distribution	05/01/2013	05/23/2018	4,103,033							4,103,033	4,103,033				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	04/19/2018	2,861,651							2,861,651	2,861,651				
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	Fund Distribution	03/10/2017	04/20/2018	4,026							4,026	4,026				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	06/26/2018	1,423,470							1,423,470	1,423,470				
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	04/10/2018	130,303							130,303	130,303				
000000-00-0	Warburg Pincus Private Equity IX, L.P.	Wilmington	DE	Fund Distribution	08/05/2005	04/23/2018	375,000							375,000	375,000				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	06/19/2018	292,500							292,500	292,500				
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Fund Distribution	01/19/2016	04/09/2018	273,000							273,000	273,000				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	06/28/2018	1,922,208							1,922,208	1,922,208				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	06/28/2018	382,409							382,409	382,409				
000000-00-0	White Deer Energy, L.P.	George Town	CYM	Fund Distribution	10/30/2009	06/05/2018	12,016,300							12,016,300	12,016,300				
000000-00-0	ZMC II, L.P.	Wilmington	DE	Fund Distribution	09/03/2014	05/21/2018	19,325							19,325	19,325				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							235,827,158	(13,166,012)				(13,166,012)	1,796,626	224,457,774	234,658,588	(1,796,626)	15,120,947	13,324,321	
000000-00-0	Almond Processors, LLC	Wilmington	DE	Fund Distribution	07/18/2011														
000000-00-0	CCM Series, LLC	Wilmington	DE	Fund Distribution	06/30/2011	06/28/2018	79,135							79,135	79,135				
000000-00-0	Infra Alpha, LLC	Wilmington	DE	Fund Distribution	12/21/2010														
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	04/27/2018	44,802							44,802	44,802				
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011														
000000-00-0	Growth Capital Fund I, LP	Dover	DE	Fund Distribution	01/04/2016	04/25/2018	26,222,670							26,222,670	26,222,670				
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Fund Distribution	09/08/2011														
000000-00-0	Liberty M & R SPV II, LP	Wilmington	DE	Fund Distribution	03/12/2010	04/02/2018	(691,794)							(691,794)	(691,794)				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	06/29/2018	8,446,788							8,446,788	8,446,788				
000000-00-0	TIAA Separately Managed Account Strategies, LLC	Wilmington	DE	Fund Distribution	06/30/2016	05/15/2018	24,971,122							24,971,122	24,971,122				
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011	05/04/2018	7,386,113							7,386,113	7,386,113				
000000-00-0	ActOil LLC	Wilmington	DE	Fund Distribution	06/15/2011	01/23/2018													
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	05/01/2018	2,960,827							2,960,827	2,960,827				
000000-00-0	UK PPP Investments LP	London	GBR	Fund Distribution	09/26/2016	06/29/2018	2,477,775							2,477,775	2,477,775				
000000-00-0	730 Data Centers LLC	Wilmington	DE	Fund Distribution	07/18/2016														
000000-00-0	730 Power Development LLC	Wilmington	DE	Fund Distribution	12/24/2014														
000000-00-0	730 Telecom, LLC	Wilmington	DE	Fund Distribution	10/19/2015														
1699999. Joint Venture Interests - Common Stock - Affiliated							71,897,438							71,897,438	71,897,438				
000000-00-0	Avanath Affordable Housing I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/13/2018	854,031							854,031	854,031				
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/15/2018	475,813							475,813	475,813				
000000-00-0	Campbell Timber Fund II-A, LP	Wilmington	DE	Liquidation	03/15/2007	04/27/2018	5,035							5,035			(5,035)	(5,035)	
000000-00-0	China Designer Outlet Mall SA	Luxembourg	LUX	Fund Distribution	07/31/2016	06/08/2018	529,783							529,783	529,783				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	05/31/2018	2,222,794							2,222,794	2,222,794				
000000-00-0	Enterprise Multifamily Opportunity Fund I, LLC	Columbia	MD	Fund Distribution	07/31/2016	05/01/2018	127,994							127,994	127,994				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	06/11/2018	44,247							44,247	44,247				
000000-00-0	FIA Timber Growth Fund	Wilmington	DE	Fund Distribution	03/09/2009	06/04/2018	793,598							793,598	793,598				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	06/04/2018	(1,896,006)							(1,896,006)	(1,896,006)				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	04/30/2018	37,287							37,287	37,287				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	07/31/2016	06/15/2018	94,000							94,000	94,000				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Lendlease Jem Partners Fund Limited	Hamilton	BMU	Liquidation	07/29/2016	04/30/2018											(10,043)	(10,043)	
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/28/2018	2,040,167							2,040,167	2,040,167				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/28/2018	657,102							657,102	657,102				
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/28/2018	2,048,206							2,048,206	2,048,206				
000000-00-0	NRFC Inception, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/28/2018	12,098,538							12,098,538	12,098,538				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	07/31/2016	04/05/2018	5,369,920							5,369,920	5,369,920				
000000-00-0	Urban Strategy America Fund, L.P.	Wilmington	DE	Fund Distribution	07/31/2016	05/15/2018	518,606							518,606	518,606				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							26,021,115							26,021,115	26,016,080		(15,078)	(15,078)	
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	Fund Distribution	10/27/2005	06/25/2018	1,300,000							1,300,000	1,300,000				
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Fund Distribution	07/31/2016	04/11/2018	170,750							170,750	170,750				
	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	06/30/2018	490,517							490,517	490,517				
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	Fund Distribution	03/07/2013														
	T-C SMA I LLC	N/A	DE	TIAA	12/14/2006	06/30/2018	7,000							7,000	7,000				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	05/24/2018	2,704,903							2,704,903	2,704,903				
	T-C 685 Third Avenue Member LLC	N/A	DE	TIAA	10/27/2010	06/30/2018	2,750,550							2,750,550	2,750,550				
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	Fund Distribution	06/28/2011	05/10/2018	15,000,000							15,000,000	15,000,000				
	THRE US Strategic Industrial Fund	N/A	DE	Various	12/08/2017	06/30/2018	6,014,617							6,014,617	6,014,617				
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	Fund Distribution	09/03/2008														
	RT Tri State LLC	Stamford	CT	Reckson Operating Partnership, LP.	09/28/2000	06/30/2018	123,075	(76,470)				(76,470)		46,609	46,609				120,295
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	06/11/2018	3,129,819							3,129,819	3,129,819				
	Canadian Pension Plan (TIAA GA)	McLean	VA	CPPIB-TIAA US REAL PROP FUND LP.	03/31/2007	06/30/2018	350,015							350,015	350,015				
000000-00-0	TIAA Global Ag Holdco, LLC	Wilmington	DE	Fund Distribution	06/03/2011	06/19/2018	7,874,411							7,874,411	7,874,411				
	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	06/30/2018	264,690							264,690	264,690				
000000-00-0	TEFF Holdco LLC	Wilmington	DE	Fund Distribution	07/29/2016														
	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	06/30/2018	233,927							233,927	233,927				
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	Fund Distribution	12/17/2013														
	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016	06/30/2018	1,135,858							1,135,858	1,135,858				
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	Fund Distribution	11/19/1998	03/26/2018													
	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	06/30/2018	31,917,320							31,917,320	31,917,320				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	06/25/2018	304,278							304,278	304,278				
	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	06/30/2018	454,334							454,334	454,334				
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	Fund Distribution	09/27/2011														
	T-C 101 Miller Street Holding Company LLC	N/A	DE	TIAA	10/10/2014	06/30/2018	1,226,111							1,226,111	1,226,111				
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	Fund Distribution	05/26/2011														
	T-C HV Member LLC	N/A	DE	TIAA	09/18/2014	06/30/2018	207,205,499	(2,730,607)				(2,730,607)		204,242,739	204,242,739				5,999,963
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	Fund Distribution	07/01/2015														
	T-C Europe LP	N/A	DE	TIAA	11/18/2014	06/30/2018	1,172,758							1,172,758	1,172,758				
	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	06/30/2018	33,734							33,734	33,734				
	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	06/30/2018	1,686,720							1,686,720	1,686,720				
	TGA Japan Holdings, LLC	N/A	DE	TIAA	08/10/2016	06/30/2018	944,467							944,467	944,467				
	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	06/30/2018	1,103,893							1,103,893	1,103,893				
	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	06/30/2018	28,050,000							28,050,000	28,050,000				
	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	06/30/2018	92,899,138							92,899,138	92,899,138				
	485 Properties LLC	N/A	DE	TIAA	12/17/1997	06/30/2018	264,289							264,289	264,289				
1899999. Joint Venture Interests - Real Estate - Affiliated							408,812,672	(2,807,077)				(2,807,077)		405,773,447	405,773,447				6,120,258
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	06/22/2018	533,260							533,260	533,260				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	06/27/2018	6,516,697							6,516,697	6,516,697				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/20/2018	73,212							73,212	73,212				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	06/20/2018	(153,022)							(153,022)	(153,022)				
000000-00-0	TRUE NORTH High Yield Investment Fund II, LLC	Wilmington	DE	Fund Distribution	05/17/2010	06/26/2018	1,340,711							1,340,711	1,340,711				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							8,310,858							8,310,858	8,310,858				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	06/05/2018	1,957,787							1,957,787	1,957,787				
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							1,957,787							1,957,787	1,957,787				
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Fund Distribution	02/22/2010	06/25/2018	(352,634)							(352,634)	(352,634)				
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	05/23/2018	51,852							51,852	51,852				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	05/22/2018	1,290,004							1,290,004	1,290,004				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	05/16/2018	(7,065,328)							(7,065,328)	(7,065,328)				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	06/29/2018	573,467							573,467	573,467				
000000-00-0	Cerberus Institutional Partners Int'l, Series I	Wilmington	DE	Fund Distribution	06/17/2009	05/31/2018	1,997,714							1,997,714	1,997,714				
000000-00-0	Clearwater Capital Partners Fund IV, L.P.	George Town	CYM	Fund Distribution	12/29/2011	06/01/2018	(189,664)							(189,664)	(189,664)				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	06/06/2018	2,860,480							2,860,480	2,860,480				
000000-00-0	FNMA (RES. DUE 4/25/20)	District of Columbia	DC	Fund Distribution	12/31/1990	06/06/2018	1,376							1,376	1,376				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	06/25/2018	1,472,911							1,472,911	1,472,911				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	04/27/2018	128,397							128,397	128,397				
000000-00-0	Forum Asian Realty Income II L.P.	George Town	CYM	Fund Distribution	07/31/2016	05/31/2018	448,380							448,380	448,380				
000000-00-0	Forum European Realty Income II L.P. (EUROS)	George Town	CYM	Fund Distribution	07/28/2016	06/07/2018	3,103,952						(162,964)	2,940,987	3,103,952	162,964		162,964	
000000-00-0	HarbourVest Int'l PEP III	Wilmington	DE	Fund Distribution	07/27/1998	05/23/2018	26,751							26,751	26,751				
000000-00-0	HarbourVest Int'l PEP IV	Wilmington	DE	Liquidation	06/21/2001	06/05/2018	624,491	(18,812)				(18,812)		605,679	84,739		(25,707)	(25,707)	18,812
000000-00-0	Island C-III Holdings V LLC	Wilmington	DE	Fund Distribution	06/06/2014	04/12/2018	2,134							2,134	2,134				
000000-00-0	Lexington Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	11/12/2002	05/31/2018	498,954							498,954	498,954				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	06/28/2018	1,101,652							1,101,652	1,101,652				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	05/04/2018	1,270							1,270	1,270				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	06/08/2018	704,191							704,191	704,191				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	06/15/2018	1,453,034							1,453,034	1,453,034				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	06/13/2018	599,658							599,658	599,658				
000000-00-0	Resilience Fund III, L.P.	Wilmington	DE	Fund Distribution	06/17/2011	05/01/2018	(880,899)							(880,899)	(880,899)				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	06/26/2018	151,742							151,742	151,742				
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington	DE	Fund Distribution	10/20/2011	04/24/2018	1,716,337							1,716,337	1,716,337				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	06/20/2018	1,577,030							1,577,030	1,577,030				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	06/15/2018	392,200							392,200	392,200				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	06/27/2018	5,160,000							5,160,000	5,160,000				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	06/13/2018	8,669,425							8,669,425	8,669,425				
2199999. Joint Venture Interests - Other - Unaffiliated							26,118,877	(18,812)				(18,812)	(162,964)	25,937,100	25,579,125	162,964	(25,707)	137,257	18,812
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	06/28/2018	1,868,157							1,868,157	1,868,157				
000000-00-0	SBMC Holdings LLC	Wilmington	DE	Fund Distribution	06/19/2013	06/29/2018	2,624,789							2,624,789	2,624,789				
000000-00-0	Nuveen, LLC	Dover	DE	TIAA		06/30/2018									710,854				
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	Fund Distribution	06/30/2001	06/22/2018	2,914,834							2,914,834	2,914,834				
000000-00-0	The TAP CommodityBuilder Fund, LLC	Wilmington	DE	Liquidation	12/15/2015	04/10/2018	35,471,630	(471,630)				(471,630)		35,000,000	35,000,000				905,564
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	Fund Distribution	12/22/2009														
000000-00-0	The TAP Fund LLC	Wilmington	DE	Liquidation	03/02/2015	04/12/2018	42,314,664	(1,143,747)				(1,143,747)		41,170,917					2,525,996
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	Fund Distribution	03/31/2016														
2299999. Joint Venture Interests - Other - Affiliated							85,194,074	(1,615,377)				(1,615,377)		83,578,697	43,118,634				3,431,560
4499999. Total - Unaffiliated							296,278,008	(13,184,824)				(13,184,824)	1,633,662	284,726,847	294,564,651	(1,633,662)	15,080,162	13,446,500	18,812
4599999. Total - Affiliated							567,861,971	(4,422,454)				(4,422,454)		563,207,369	522,747,306				9,551,818
4699999 - Totals							864,139,979	(17,607,278)				(17,607,278)	1,633,662	847,934,216	817,311,957	(1,633,662)	15,080,162	13,446,500	9,570,630

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3617AC-CN-8	GN BA0077 4.010% 03/15/44		06/27/2018	PRUDENTIAL HUNTOON		14,353,249	14,353,249	43,570	1
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		06/22/2018	WELLS FARGO		10,112,238	9,865,598	26,070	1
36196L-LV-1	GN AX8440 3.340% 07/15/44		06/15/2018	WELLS FARGO		35,632,957	35,632,957	75,517	1
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		06/01/2018	Interest Capitalization		94,303	94,303		1
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		06/01/2018	Interest Capitalization		250,270	250,270		1
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		06/01/2018	Interest Capitalization		138,913	138,913		1
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		06/01/2018	Interest Capitalization		316,372	316,372		1
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		06/01/2018	Interest Capitalization		239,378	239,378		1
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		06/01/2018	Interest Capitalization		244,857	244,857		1
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		06/01/2018	Interest Capitalization		235,253	235,253		1
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		06/01/2018	Interest Capitalization		103,467	103,467		1
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		06/01/2018	Interest Capitalization		269,785	269,785		1
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		06/01/2018	Interest Capitalization		107,914	107,914		1
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		06/01/2018	Interest Capitalization		92,492	92,492		1
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		06/01/2018	Interest Capitalization		319,008	319,008		1
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		06/01/2018	Interest Capitalization		231,289	231,289		1
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		06/01/2018	Interest Capitalization		109,194	109,194		1
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		06/01/2018	Interest Capitalization		198,324	198,324		1
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		06/01/2018	Interest Capitalization		224,122	224,122		1
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		06/01/2018	Interest Capitalization		98,462	98,462		1
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		06/01/2018	Interest Capitalization		1,118	1,118		1
38376K-FJ-5	GNR 2009-93 ZB SC EXCH Z AD SEQ 5.500% 10/16/39		06/01/2018	Interest Capitalization		320,781	320,781		1
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		06/01/2018	Interest Capitalization		377,303	377,303		1
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		06/01/2018	Interest Capitalization		140,530	140,530		1
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		06/01/2018	Interest Capitalization		389,810	389,810		1
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		06/01/2018	Interest Capitalization		775,522	775,522		1
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		06/01/2018	Interest Capitalization		359,990	359,990		1
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		06/01/2018	Interest Capitalization		569,869	569,869		1
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		06/01/2018	Interest Capitalization		332,542	332,542		1
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		06/01/2018	Interest Capitalization		200,722	200,722		1
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		06/01/2018	Interest Capitalization		391,411	391,411		1
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		06/01/2018	Interest Capitalization		306,452	306,452		1
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		06/01/2018	Interest Capitalization		304,899	304,899		1
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		06/01/2018	Interest Capitalization		388,654	388,654		1
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		06/01/2018	Interest Capitalization		173,869	173,869		1
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		06/01/2018	Interest Capitalization		75,405	75,405		1
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		06/01/2018	Interest Capitalization		224,666	224,666		1
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		06/01/2018	Interest Capitalization		304,212	304,212		1
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		06/01/2018	Interest Capitalization		217,304	217,304		1
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		06/01/2018	Interest Capitalization		411,865	411,865		1
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		06/01/2018	Interest Capitalization		268,395	268,395		1
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		06/01/2018	Interest Capitalization		153,925	153,925		1
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		06/01/2018	Interest Capitalization		205,444	205,444		1
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		06/01/2018	Interest Capitalization		105,879	105,879		1
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		06/01/2018	Interest Capitalization		129,536	129,536		1
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		06/01/2018	Interest Capitalization		338,975	338,975		1
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		06/01/2018	Interest Capitalization		141,907	141,907		1
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		06/01/2018	Interest Capitalization		545,107	545,107		1
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		06/01/2018	Interest Capitalization		232,833	232,833		1
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		06/01/2018	Interest Capitalization		287,782	287,782		1
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		06/01/2018	Interest Capitalization		112,405	112,405		1
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		06/01/2018	Interest Capitalization		151,275	151,275		1
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		06/01/2018	Interest Capitalization		333,867	333,867		1
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		06/01/2018	Interest Capitalization		197,936	197,936		1
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		06/01/2018	Interest Capitalization		196,434	196,434		1
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		06/01/2018	Interest Capitalization		132,252	132,252		1
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		06/01/2018	Interest Capitalization		376,747	376,747		1
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		06/01/2018	Interest Capitalization		218,401	218,401		1
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		06/01/2018	Interest Capitalization		138,480	138,480		1
38377W-VN-1	GNR 2011-89 Z Z SEQ 3.500% 06/20/41		05/01/2018	Interest Capitalization		87,561	87,561		1
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		06/01/2018	Interest Capitalization		133,561	133,561		1
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		06/01/2018	Interest Capitalization		271,115	271,115		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		06/01/2018	Interest Capitalization		79,153	79,153		1
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		06/01/2018	Interest Capitalization		224,471	224,471		1
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		06/01/2018	Interest Capitalization		182,694	182,694		1
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		06/01/2018	Interest Capitalization		386,488	386,488		1
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		06/01/2018	Interest Capitalization		202,606	202,606		1
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		06/01/2018	Interest Capitalization		214,276	214,276		1
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		06/01/2018	Interest Capitalization		160,875	160,875		1
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		06/01/2018	Interest Capitalization		181,526	181,526		1
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		06/01/2018	Interest Capitalization		558,752	558,752		1
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		06/01/2018	Interest Capitalization		266,144	266,144		1
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		06/01/2018	Interest Capitalization		140,845	140,845		1
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		06/01/2018	Interest Capitalization		653,167	653,167		1
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		06/01/2018	Interest Capitalization		1,007,815	1,007,815		1
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		06/01/2018	Interest Capitalization		248,491	248,491		1
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		06/01/2018	Interest Capitalization		93,826	93,826		1
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		06/01/2018	Interest Capitalization		121,054	121,054		1
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		06/01/2018	Interest Capitalization		195,764	195,764		1
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		06/01/2018	Interest Capitalization		435,341	435,341		1
38378D-Y2-5	GNR 2012-32 Z Z SEQ 3.500% 03/20/42		05/01/2018	Interest Capitalization		68,612	68,612		1
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		06/01/2018	Interest Capitalization		130,333	130,333		1
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		06/01/2018	Interest Capitalization		167,202	167,202		1
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		06/01/2018	Interest Capitalization		122,472	122,472		1
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		06/01/2018	Interest Capitalization		161,400	161,400		1
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		06/01/2018	Interest Capitalization		100,966	100,966		1
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		06/01/2018	Interest Capitalization		147,412	147,412		1
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		06/01/2018	Interest Capitalization		122,790	122,790		1
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		06/01/2018	Interest Capitalization		116,730	116,730		1
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		06/01/2018	Interest Capitalization		87,026	87,026		1
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		06/01/2018	Interest Capitalization		72,617	72,617		1
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		06/01/2018	Interest Capitalization		614,786	614,786		1
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		06/01/2018	Interest Capitalization		308,827	308,827		1
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		06/01/2018	Interest Capitalization		81,694	81,694		1
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		06/01/2018	Interest Capitalization		130,371	130,371		1
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		06/01/2018	Interest Capitalization		182,703	182,703		1
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		06/01/2018	Interest Capitalization		116,755	116,755		1
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		06/01/2018	Interest Capitalization		377,508	377,508		1
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		06/01/2018	Interest Capitalization		289,597	289,597		1
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		06/01/2018	Interest Capitalization		128,140	128,140		1
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		06/01/2018	Interest Capitalization		99,135	99,135		1
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		06/01/2018	Interest Capitalization		111,829	111,829		1
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		06/01/2018	Interest Capitalization		103,603	103,603		1
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		06/01/2018	Interest Capitalization		160,063	160,063		1
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		06/01/2018	Interest Capitalization		185,649	185,649		1
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		06/01/2018	Interest Capitalization		360,042	360,042		1
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		06/01/2018	Interest Capitalization		162,078	162,078		1
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		06/01/2018	Interest Capitalization		128,859	128,859		1
38380C-P9-8	GNR 2017-26 ZB SC EXCH Z PAC PT 3.000% 02/20/47		06/01/2018	Interest Capitalization		150,076	150,076		1
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		06/01/2018	Interest Capitalization		96,557	96,557		1
510E09-MH-3	.HOLLYWOOD .HOLLYWOOD 4.530% 06/01/45		04/22/2018	WELLS FARGO		(205,000,000)	(200,000,000)	(704,667)	1
912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/47		05/23/2018	Various		124,345,698	125,000,000	282,685	1
912810-SA-7	US TREASURY N/B United States Treasury No 3 02 3.000% 02/15/48		05/03/2018	Various		97,648,438	100,000,000	646,409	1
912810-SC-3	US TREASURY N/B United States Treasury No 3.12 3.125% 05/15/48		05/14/2018	Various		74,970,703	75,000,000		1
912828-3W-8	US TREASURY N/B United States Treasury No 2.75 2.750% 02/15/28		04/11/2018	GOLDMAN SACHS & COMPANY		35,189,688	35,300,000	147,490	1
0599999. Subtotal - Bonds - U.S. Governments						211,992,235	219,891,068	517,074	XXX
74727P-AX-9	STATE OF QATAR SR UNSEC 4.500% 04/23/28	D	04/12/2018	DEUTSCHE BANK SECURITIES INCOR		6,977,110	7,000,000		1FE
760942-BD-3	REPUBLICA ORIENT URUGUAY SR UNSEC 4.975% 04/20/55	D	04/12/2018	HSBC SECURITIES USA INC		6,786,519	6,875,000		2FE
77586R-AF-7	ROMANIA SR UNSEC 5.125% 06/15/48	D	06/07/2018	HSBC SECURITIES USA INC		22,328,123	22,584,000		2FE
80413T-AH-2	SAUDI INTERNATIONAL BOND SR UNSEC 4.500% 04/17/30	D	04/10/2018	GOLDMAN SACHS & COMPANY		32,812,560	33,000,000		1FE
836205-AY-0	REPUBLIC OF SOUTH AFRICA SR UNSEC 5.875% 06/22/30	D	05/15/2018	DEUTSCHE BANK SECURITIES INCOR		11,499,080	11,500,000		3FE
85227S-AW-6	REPUBLIC OF SRI LANKA SR UNSEC 6.750% 04/18/28	D	04/11/2018	HSBC SECURITIES USA INC		10,650,000	10,650,000		4FE
AQ2327-90-8	INDIAN RAILWAY FINANCE SR UNSEC 3.835% 12/13/27	D	04/11/2018	Various		9,586,430	10,000,000	125,064	2FE
1099999. Subtotal - Bonds - All Other Governments						100,639,822	101,609,000	125,064	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
642714-AL-3	NEW BRITAIN CT City of New Britain CT 4.402 0 4.402% 03/01/34		05/16/2018	MESIROW FINANCIAL		6,335,000	6,335,000		1FE
642714-AM-1	NEW BRITAIN CT City of New Britain CT 4.35 03 4.350% 03/01/39		05/16/2018	MESIROW FINANCIAL		19,180,561	19,370,000		1FE
67232T-BQ-7	OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4 09 4.000% 09/01/39		05/10/2018	STIFEL NICOLAUS & COMPANY INC		4,869,700	5,000,000		1FE
91412H-BU-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.428 4.428% 05/15/48		05/23/2018	BANK OF AMERICA		48,330,000	48,330,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						78,715,261	79,035,000		XXX
047681-QN-4	ATLANTA & FULTON CNTY GA RECRE Atlanta & Fulton County R 4.00 4.003% 12/15/46		05/17/2018	WELLS FARGO		4,357,032	4,525,000	78,995	1FE
3132XC-R8-0	FG G67711 4.000% 03/01/48		04/27/2018	CITIGROUP GLOBAL MARKETS INC		25,337,596	24,723,375	35,712	1
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		06/01/2018	Interest Capitalization		895,776	895,776		1
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		06/01/2018	Interest Capitalization		328,641	328,641		1
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		06/01/2018	Interest Capitalization		151,208	151,208		1
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		06/01/2018	Interest Capitalization		254,996	254,996		1
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		06/01/2018	Interest Capitalization		116,078	116,078		1
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		06/01/2018	Interest Capitalization		144,293	144,293		1
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		06/01/2018	Interest Capitalization		124,050	124,050		1
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		06/01/2018	Interest Capitalization		1,137,247	1,137,247		1
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		06/01/2018	Interest Capitalization		107,977	107,977		1
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		06/01/2018	Interest Capitalization		128,172	128,172		1
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		06/01/2018	Interest Capitalization		193,084	193,084		1
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		06/01/2018	Interest Capitalization		348,245	348,245		1
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		06/01/2018	Interest Capitalization		1,113,272	1,113,272		1
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		06/01/2018	Interest Capitalization		126,653	126,653		1
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		06/01/2018	Interest Capitalization		257,541	257,541		1
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		06/01/2018	Interest Capitalization		1,518,133	1,518,133		1
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		06/01/2018	Interest Capitalization		338,099	338,099		1
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		06/01/2018	Interest Capitalization		365,986	365,986		1
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		06/01/2018	Interest Capitalization		279,177	279,177		1
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		06/01/2018	Interest Capitalization		127,886	127,886		1
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		06/01/2018	Interest Capitalization		134,390	134,390		1
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		06/01/2018	Interest Capitalization		442,632	442,632		1
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		06/01/2018	Interest Capitalization		181,239	181,239		1
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		06/01/2018	Interest Capitalization		425,494	425,494		1
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		06/01/2018	Interest Capitalization		449,833	449,833		1
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		06/01/2018	Interest Capitalization		180,651	180,651		1
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		06/01/2018	Interest Capitalization		104,695	104,695		1
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		06/01/2018	Interest Capitalization		351,731	351,731		1
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		06/01/2018	Interest Capitalization		322,147	322,147		1
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		06/01/2018	Interest Capitalization		121,276	121,276		1
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		06/01/2018	Interest Capitalization		231,507	231,507		1
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		06/01/2018	Interest Capitalization		213,530	213,530		1
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		06/01/2018	Interest Capitalization		108,205	108,205		1
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		06/01/2018	Interest Capitalization		523,709	523,709		1
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		06/01/2018	Interest Capitalization		174,825	174,825		1
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		06/01/2018	Interest Capitalization		199,978	199,978		1
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		06/01/2018	Interest Capitalization		116,898	116,898		1
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		06/01/2018	Interest Capitalization		228,281	228,281		1
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		06/01/2018	Interest Capitalization		122,001	122,001		1
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		06/01/2018	Interest Capitalization		86,177	86,177		1
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		06/01/2018	Interest Capitalization		115,082	115,082		1
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		06/01/2018	Interest Capitalization		218,507	218,507		1
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		06/01/2018	Interest Capitalization		179,564	179,564		1
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		06/01/2018	Interest Capitalization		105,285	105,285		1
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		06/01/2018	Interest Capitalization		90,632	90,632		1
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		06/01/2018	Interest Capitalization		216,229	216,229		1
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		06/01/2018	Interest Capitalization		210,781	210,781		1
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		06/01/2018	Interest Capitalization		299,429	299,429		1
3136AC-W9-8	FNR 2013-15 LZ SC EXCH Z PAC SEQ 3.000% 03/25/43		06/01/2018	Interest Capitalization		259,410	259,410		1
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		06/01/2018	Interest Capitalization		168,890	168,890		1
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		06/01/2018	Interest Capitalization		176,445	176,445		1
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		06/01/2018	Interest Capitalization		434,626	434,626		1
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		06/01/2018	Interest Capitalization		208,416	208,416		1
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		06/01/2018	Interest Capitalization		104,512	104,512		1
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		06/01/2018	Interest Capitalization		247,393	247,393		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		06/01/2018	Interest Capitalization		104,025	104,025		1
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		06/01/2018	Interest Capitalization		122,047	122,047		1
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		06/01/2018	Interest Capitalization		131,869	131,869		1
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		06/01/2018	Interest Capitalization		240,299	240,299		1
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		06/01/2018	Interest Capitalization		294,594	294,594		1
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		06/01/2018	Interest Capitalization		240,971	240,971		1
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		06/01/2018	Interest Capitalization		301,559	301,559		1
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		06/01/2018	Interest Capitalization		233,953	233,953		1
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		06/01/2018	Interest Capitalization		414,265	414,265		1
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		06/01/2018	Interest Capitalization		273,903	273,903		1
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		06/01/2018	Interest Capitalization		80,114	80,114		1
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		06/01/2018	Interest Capitalization		362,662	362,662		1
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		06/01/2018	Interest Capitalization		301,354	301,354		1
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		06/01/2018	Interest Capitalization		334,789	334,789		1
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		06/01/2018	Interest Capitalization		224,344	224,344		1
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		06/01/2018	Interest Capitalization		323,534	323,534		1
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		06/01/2018	Interest Capitalization		408,817	408,817		1
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		06/01/2018	Interest Capitalization		111,238	111,238		1
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		06/01/2018	Interest Capitalization		163,368	163,368		1
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		06/01/2018	Interest Capitalization		145,688	145,688		1
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		06/01/2018	Interest Capitalization		163,985	163,985		1
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		06/01/2018	Interest Capitalization		217,543	217,543		1
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		06/01/2018	Interest Capitalization		155,075	155,075		1
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		06/01/2018	Interest Capitalization		313,609	313,609		1
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		06/01/2018	Interest Capitalization		386,868	386,868		1
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		06/01/2018	Interest Capitalization		230,511	230,511		1
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		06/01/2018	Interest Capitalization		173,779	173,779		1
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		06/01/2018	Interest Capitalization		490,115	490,115		1
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		06/01/2018	Interest Capitalization		215,486	215,486		1
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		06/01/2018	Interest Capitalization		245,236	245,236		1
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		06/01/2018	Interest Capitalization		99,463	99,463		1
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		06/01/2018	Interest Capitalization		227,221	227,221		1
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		06/01/2018	Interest Capitalization		304,780	304,780		1
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		06/01/2018	Interest Capitalization		188,197	188,197		1
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		06/01/2018	Interest Capitalization		276,880	276,880		1
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		06/01/2018	Interest Capitalization		156,937	156,937		1
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		06/01/2018	Interest Capitalization		144,700	144,700		1
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		06/01/2018	Interest Capitalization		169,554	169,554		1
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		06/01/2018	Interest Capitalization		143,492	143,492		1
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		06/01/2018	Interest Capitalization		151,855	151,855		1
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		06/01/2018	Interest Capitalization		112,977	112,977		1
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		06/01/2018	Interest Capitalization		121,402	121,402		1
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		06/01/2018	Interest Capitalization		177,182	177,182		1
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		06/01/2018	Interest Capitalization		106,452	106,452		1
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		06/01/2018	Interest Capitalization		78,485	78,485		1
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		06/01/2018	Interest Capitalization		157,884	157,884		1
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		303,551	303,551		1
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		06/01/2018	Interest Capitalization		612,430	612,430		1
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		171,696	171,696		1
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		170,242	170,242		1
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		106,144	106,144		1
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		147,807	147,807		1
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		225,407	225,407		1
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		06/01/2018	Interest Capitalization		111,455	111,455		1
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		449,564	449,564		1
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		194,171	194,171		1
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		86,677	86,677		1
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		254,813	254,813		1
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		06/01/2018	Interest Capitalization		77,668	77,668		1
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		06/01/2018	Interest Capitalization		369,386	369,386		1
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		06/01/2018	Interest Capitalization		131,142	131,142		1
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		06/01/2018	Interest Capitalization		130,357	130,357		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		06/01/2018	Interest Capitalization		339,388	339,388		1
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		06/01/2018	Interest Capitalization		216,696	216,696		1
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		06/01/2018	Interest Capitalization		110,165	110,165		1
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		06/01/2018	Interest Capitalization		106,410	106,410		1
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		06/01/2018	Interest Capitalization		130,909	130,909		1
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		04/06/2018	RBC DAIN RAUSCHER INC.		8,803,227	10,050,063	8,375	1
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		06/01/2018	Interest Capitalization		50,313	50,313		1
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		06/01/2018	Interest Capitalization		94,787	94,787		1
3136B1-U9-3	FNR 2018-40 PS INV PAC 4.794% 06/25/48		04/20/2018	BNP PARIBAS		62,426,435	62,681,077	43,694	1
3136B2-CM-2	FNR 2018-39 PB PAC 4.000% 06/25/48		06/11/2018	MORGAN STANLEY & CO. INC.		13,551,710	13,157,000	19,005	1
3136B2-LE-0	FNR 2018-48 PB PAC 4.000% 07/25/48		06/18/2018	MORGAN STANLEY & CO. INC.		13,363,920	12,912,000	40,171	1
3136B2-RB-0	FNR 2018-47 DY PAC 3.500% 02/25/48		06/20/2018	RBC DAIN RAUSCHER INC.		12,154,235	12,434,000	33,848	1
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		06/01/2018	Interest Capitalization		283,166	283,166		1
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		06/01/2018	Interest Capitalization		388,258	388,258		1
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		06/01/2018	Interest Capitalization		108,554	108,554		1
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		06/01/2018	Interest Capitalization		255,847	255,847		1
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		06/01/2018	Interest Capitalization		388,150	388,150		1
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		06/01/2018	Interest Capitalization		563,272	563,272		1
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		06/01/2018	Interest Capitalization		316,631	316,631		1
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		06/01/2018	Interest Capitalization		167,631	167,631		1
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		06/01/2018	Interest Capitalization		321,863	321,863		1
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		06/01/2018	Interest Capitalization		254,067	254,067		1
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		06/01/2018	Interest Capitalization		382,162	382,162		1
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		06/01/2018	Interest Capitalization		307,996	307,996		1
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		06/01/2018	Interest Capitalization		136,015	136,015		1
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		06/01/2018	Interest Capitalization		194,838	194,838		1
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		06/01/2018	Interest Capitalization		177,985	177,985		1
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		06/01/2018	Interest Capitalization		349,572	349,572		1
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		06/01/2018	Interest Capitalization		237,251	237,251		1
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		06/01/2018	Interest Capitalization		89,433	89,433		1
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		06/01/2018	Interest Capitalization		154,784	154,784		1
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		06/01/2018	Interest Capitalization		94,301	94,301		1
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		06/01/2018	Interest Capitalization		470,303	470,303		1
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		06/01/2018	Interest Capitalization		257,206	257,206		1
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		06/01/2018	Interest Capitalization		456,354	456,354		1
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		06/01/2018	Interest Capitalization		298,218	298,218		1
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		06/01/2018	Interest Capitalization		207,827	207,827		1
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		06/01/2018	Interest Capitalization		414,323	414,323		1
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		06/01/2018	Interest Capitalization		207,056	207,056		1
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		06/01/2018	Interest Capitalization		230,760	230,760		1
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		06/01/2018	Interest Capitalization		103,301	103,301		1
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		06/01/2018	Interest Capitalization		276,339	276,339		1
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		06/01/2018	Interest Capitalization		371,323	371,323		1
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		06/01/2018	Interest Capitalization		510,979	510,979		1
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		06/01/2018	Interest Capitalization		85,612	85,612		1
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		06/01/2018	Interest Capitalization		136,807	136,807		1
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		06/01/2018	Interest Capitalization		200,904	200,904		1
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		06/01/2018	Interest Capitalization		227,420	227,420		1
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		06/01/2018	Interest Capitalization		226,804	226,804		1
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		06/01/2018	Interest Capitalization		182,804	182,804		1
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		06/01/2018	Interest Capitalization		246,373	246,373		1
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		06/01/2018	Interest Capitalization		91,527	91,527		1
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		06/01/2018	Interest Capitalization		143,170	143,170		1
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		06/01/2018	Interest Capitalization		171,320	171,320		1
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		06/01/2018	Interest Capitalization		244,452	244,452		1
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		06/01/2018	Interest Capitalization		144,365	144,365		1
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		06/01/2018	Interest Capitalization		75,799	75,799		1
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		06/01/2018	Interest Capitalization		123,520	123,520		1
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		06/01/2018	Interest Capitalization		128,686	128,686		1
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		06/01/2018	Interest Capitalization		119,082	119,082		1
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		06/01/2018	Interest Capitalization		83,919	83,919		1
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		06/01/2018	Interest Capitalization		179,920	179,920		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		06/01/2018	Interest Capitalization		167,527	167,527		1
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		06/01/2018	Interest Capitalization		198,668	198,668		1
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		06/01/2018	Interest Capitalization		132,849	132,849		1
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		06/01/2018	Interest Capitalization		189,556	189,556		1
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		06/01/2018	Interest Capitalization		452,031	452,031		1
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		06/01/2018	Interest Capitalization		152,670	152,670		1
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		06/01/2018	Interest Capitalization		281,690	281,690		1
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		06/01/2018	Interest Capitalization		85,804	85,804		1
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		06/01/2018	Interest Capitalization		115,981	115,981		1
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		06/01/2018	Interest Capitalization		18,849	18,849		1
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		06/01/2018	Interest Capitalization		283,701	283,701		1
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		06/01/2018	Interest Capitalization		549,765	549,765		1
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		05/27/2018	MORGAN STANLEY & CO. INC.					1
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		06/01/2018	Interest Capitalization		209,029	209,029		1
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		06/01/2018	Interest Capitalization		199,324	199,324		1
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		06/01/2018	Interest Capitalization		108,734	108,734		1
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		06/01/2018	Interest Capitalization		189,869	189,869		1
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		06/01/2018	Interest Capitalization		118,581	118,581		1
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		06/01/2018	Interest Capitalization		137,488	137,488		1
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		06/01/2018	Interest Capitalization		72,788	72,788		1
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		06/01/2018	Interest Capitalization		468,343	468,343		1
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		06/01/2018	Interest Capitalization		91,674	91,674		1
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		06/01/2018	Interest Capitalization		185,919	185,919		1
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		06/01/2018	Interest Capitalization		228,922	228,922		1
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		06/01/2018	Interest Capitalization		91,142	91,142		1
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		06/01/2018	Interest Capitalization		453,961	453,961		1
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		06/01/2018	Interest Capitalization		112,782	112,782		1
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		06/01/2018	Interest Capitalization		182,283	182,283		1
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		06/01/2018	Interest Capitalization		127,794	127,794		1
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		06/01/2018	Interest Capitalization		156,365	156,365		1
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		06/01/2018	Interest Capitalization		119,824	119,824		1
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		06/01/2018	Interest Capitalization		292,367	292,367		1
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		06/01/2018	Interest Capitalization		151,590	151,590		1
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		06/01/2018	Interest Capitalization		372,331	372,331		1
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		06/01/2018	Interest Capitalization		633,546	633,546		1
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		06/01/2018	Interest Capitalization		170,457	170,457		1
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		06/01/2018	Interest Capitalization		186,256	186,256		1
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		06/01/2018	Interest Capitalization		202,753	202,753		1
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		06/01/2018	Interest Capitalization		90,878	90,878		1
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		06/01/2018	Interest Capitalization		113,637	113,637		1
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		06/01/2018	Interest Capitalization		442,457	442,457		1
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		06/01/2018	Interest Capitalization		191,977	191,977		1
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		06/01/2018	Interest Capitalization		610,064	610,064		1
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		06/01/2018	Interest Capitalization		136,275	136,275		1
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		06/01/2018	Interest Capitalization		144,980	144,980		1
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		06/01/2018	Interest Capitalization		137,327	137,327		1
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		06/01/2018	Interest Capitalization		169,373	169,373		1
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		06/01/2018	Interest Capitalization		155,169	155,169		1
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		06/01/2018	Interest Capitalization		96,108	96,108		1
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		06/01/2018	Interest Capitalization		115,964	115,964		1
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		06/01/2018	Interest Capitalization		108,104	108,104		1
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		05/15/2018	CREDIT SUISSE SECURITIES US LL		14,594,222	13,788,459	29,300	1
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		06/01/2018	Interest Capitalization		51,707	51,707		1
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		06/07/2018	MORGAN STANLEY & CO. INC.		10,702,484	10,037,500	13,802	1
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		06/01/2018	Interest Capitalization		160,990	160,990		1
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		06/01/2018	Interest Capitalization		117,763	117,763		1
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		06/01/2018	Interest Capitalization		162,475	162,475		1
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		04/10/2018	JP MORGAN SECURITIES		10,039,204	11,213,072	11,213	1
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		06/01/2018	Interest Capitalization		56,135	56,135		1
3137FG-AP-0	FHR 4806 JA SC PT 3.500% 10/15/34		06/08/2018	MORGAN STANLEY & CO. INC.		70,319,124	69,709,169	189,764	1
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 4.177% 10/15/34		06/08/2018	MORGAN STANLEY & CO. INC.		9,519,658		112,908	1
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		06/01/2018	Interest Capitalization		133,135	133,135		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3140J7-2P-9	FN BM3481 4.000% 02/01/48		06/06/2018	MITSUBISHI UFJ SECURITIES USA		34,795,570	34,019,500	45,359	1
3140J8-DH-3	FN BM3703 4.000% 03/01/48		05/30/2018	GOLDMAN SACHS & COMPANY		44,568,409	43,336,041	57,781	1
64990C-JW-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22 4.224% 07/01/38		04/26/2018	WELLS FARGO		2,419,106	2,415,000	33,720	1FE
653403-DR-3	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.30 4.305% 10/01/38		06/08/2018	CITIGROUP GLOBAL MARKETS INC		2,000,000	2,000,000		1FE
653403-DS-1	NIAGARA FALLS NY BRIDGE COMMIS Niagara Falls Bridge Comm 4.40 4.405% 10/01/48		06/08/2018	CITIGROUP GLOBAL MARKETS INC		7,300,000	7,300,000		1FE
696624-BG-9	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25 4.250% 10/01/37		04/11/2018	STIFEL NICOLAUS & COMPANY INC		1,010,390	1,000,000	1,417	1FE
74442P-HD-0	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 4.269% 07/01/40		06/18/2018	CITIGROUP GLOBAL MARKETS INC		1,998,460	2,000,000	17,788	1FE
783186-TN-9	RUTGERS NJ ST UNIV Rutgers The State Univers 4.14 4.146% 05/01/48		04/19/2018	WELLS FARGO		4,988,850	5,000,000	13,820	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						407,550,765	395,602,389	786,672	XXX
00122@-AA-9	AES SOUTHLAND ENERGY-LLC 4.500% 02/29/40		05/31/2018	CITIGROUP GLOBAL MARKETS INC		15,490,396	15,490,396		2FE
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		06/30/2018	Interest Capitalization		60,872	60,872		5
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		04/25/2018	SUNTRUST CAPITAL MARKETS		17,778,438	17,778,438		1Z
00186U-AB-5	A PLACE FOR MOM-INC. SR-UNSEC 08/10/24		04/17/2018	CITIZENS BANK		1,893,750	1,893,750		5
00190N-AJ-8	PODS LLC PODS LLC 11/21/24		06/13/2018	Taxable Exchange		4,168,553	4,179,000		4FE
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		05/15/2018	SUNTRUST CAPITAL MARKETS		15,147,189	15,147,189		1Z
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		05/25/2018	SUNTRUST CAPITAL MARKETS		34,610,272	34,610,272		1Z
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		06/08/2018	SUNTRUST CAPITAL MARKETS		36,188,878	36,188,878		1Z
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		06/15/2018	SUNTRUST CAPITAL MARKETS		14,150,272	14,150,272		1Z
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		06/13/2018	DEUTSCHE BANK SECURITIES INCOR		23,316,109	23,322,000		1FE
00866@-AA-9	AHEAD-LLC SUB-SEC 10.836% 12/29/23		06/29/2018	DIRECT		42,000,000	42,000,000		4Z
015271-AN-9	ALEXANDRIA REAL ESTATE E CO.GUARNT 4.700% 07/01/30		06/12/2018	JP MORGAN SECURITIES		9,891,684	9,900,000		2FE
024747-AE-7	ABC SUPPLY CO INC CO.GUARNT 5.875% 05/15/26		05/01/2018	DEUTSCHE BANK SECURITIES INCOR		10,000,000	10,000,000		4FE
02474R-AF-0	ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23		04/06/2018	Taxable Exchange		33,505,993	33,490,922		4FE
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 2.811% 02/25/45		05/25/2018	Interest Capitalization		43,872	43,872		1FM
038374-A*-5	AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% 02/05/20		06/30/2018	Interest Capitalization		57,830	57,830		5
04621H-AK-9	ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24		04/20/2018	Taxable Exchange		2,307,797	2,300,000		4FE
05377R-CY-8	AESOP 2018-1A A SEQ 3.700% 09/20/24		04/24/2018	BANK OF AMERICA		23,994,062	24,000,000		1FE
05379B-AQ-0	AVISTA CORP 1ST MORTG 4.350% 06/01/48		05/15/2018	WELLS FARGO		14,984,850	15,000,000		1FE
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		05/14/2018	Taxable Exchange		42,684,853	42,675,038		3FE
054561-AG-0	AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28		04/17/2018	JP MORGAN SECURITIES		14,972,250	15,000,000		2FE
054561-AK-1	AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48		04/17/2018	JP MORGAN SECURITIES		5,982,420	6,000,000		2FE
05490V-AJ-6	BBCMS 2015-MSQ E SUB CSTR 4.123% 09/15/32		04/01/2018	TRANSBKR		35,593,901	37,842,000	96,461	2AM
05490V-AL-1	BBCMS 2015-MSQ F SUB CSTR 4.123% 09/15/32		04/01/2018	TRANSBKR		17,423,363	19,074,000	48,620	4AM
07086*-AA-0	BATH COUNTY ENERGY-LLC SR-UNSEC 4.590% 05/03/33		05/03/2018	MORGAN STANLEY & CO. INC.		30,000,000	30,000,000		1Z
07274N-AN-3	BAYER US FINANCE II LLC CO.GUARNT 4.625% 06/25/38		06/28/2018	Various		23,510,636	23,850,000	6,424	2FE
07274N-AQ-6	BAYER US FINANCE II LLC CO.GUARNT 4.875% 06/25/48		06/18/2018	JP MORGAN SECURITIES		10,613,364	10,650,000		2FE
08161C-AE-1	BMARK 2018-B2 A5 SEQ 3.882% 02/15/51		04/30/2018	JP MORGAN SECURITIES		22,134,221	21,850,000	2,356	1FE
08161H-AH-3	BMARK 2018-B4 AM SUB CSTR 0.000% 07/15/51		06/28/2018	DEUTSCHE BANK SECURITIES INCOR		11,844,963	11,500,000	16,526	1FE
08161H-AJ-9	BMARK 2018-B4 B SUB CSTR 0.000% 07/15/51		06/28/2018	DEUTSCHE BANK SECURITIES INCOR		9,784,499	9,500,000	14,028	1FE
08511L-AQ-1	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		05/31/2018	Various		15,044,813	15,075,000		4FE
103304-BN-0	BOYD GAMING CORP CO.GUARNT 6.000% 08/15/26		06/15/2018	Various		11,012,500	11,000,000		4FE
10334#-AA-0	BOYD WATTERSON GSA REIT SR-UNSEC 4.140% 02/08/26		04/10/2018	KEYBANC CAPITAL MARKETS		10,000,000	10,000,000		2FE
10334#-AC-6	BOYD WATTERSON GSA REIT SR-UNSEC 4.300% 02/08/28		04/10/2018	KEYBANC CAPITAL MARKETS		3,500,000	3,500,000		2FE
105340-AP-8	BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29		06/11/2018	WELLS FARGO		10,267,950	10,500,000	95,550	2FE
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT 3.950% 11/15/27		05/15/2018	SUNTRUST CAPITAL MARKETS		3,772,920	4,000,000	878	2FE
11120V-AE-3	BRIXMOR OPERATING PART SR UNSEC 3.900% 03/15/27		05/03/2018	SUNTRUST CAPITAL MARKETS		13,082,598	13,825,000	77,881	2FE
11132V-AM-1	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		05/16/2018	RBC DAIN RAUSCHER INC.		4,770,824	4,753,000		4FE
11132V-AN-9	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		05/17/2018	RBC DAIN RAUSCHER INC.		725,000	725,000		4FE
11132V-AN-9	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		06/12/2018	Taxable Exchange		4,753,000	4,753,000		4FE
12508E-AG-6	CDK GLOBAL INC SR UNSEC 5.875% 06/15/26		06/04/2018	JP MORGAN SECURITIES		7,000,000	7,000,000		3FE
12508G-AU-0	CCUBS 2017-C1 A4 SEQ 3.544% 11/15/50		04/30/2018	U.S. BANCORP LIBRA		4,606,918	4,700,000	463	1FM
12515A-BG-4	CD 2016-CD2 AM SUB AFC 3.668% 11/10/49		04/23/2018	KGS-ALPHA CAPITAL MARKETS LLC		4,419,141	4,500,000	11,004	1FM
12515A-BH-2	CD 2016-CD2 B SUB AFC 3.879% 11/10/49		06/07/2018	DEUTSCHE BANK SECURITIES INCOR		3,227,429	3,271,000	3,525	1FM
12532A-BA-6	CFCRE 2016-C6 AM SUB AFC 3.502% 11/10/49		04/19/2018	CREDIT SUISSE SECURITIES US LL		2,417,383	2,500,000	5,350	1FM
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		06/22/2018	Taxable Exchange		3,487,896	3,474,000		4FE
12593A-BD-6	COMM 2015-CR23 B SUB W 4.183% 05/10/48		06/19/2018	MORGAN STANLEY & CO. INC.		3,872,683	3,843,705	8,932	1FM
12594M-BE-7	COMM 2016-COR1 B SUB 3.897% 10/10/49		06/06/2018	BANK OF AMERICA		2,458,984	2,500,000	1,894	1FM
12595B-BF-7	CSAIL 2017-C8 AS SUB 3.615% 06/15/50		05/21/2018	CREDIT SUISSE SECURITIES US LL		774,375	800,000	1,767	1FM
12595F-AJ-1	CSAIL 2017-CX9 AS SUB 3.700% 09/15/50		04/30/2018	CREDIT SUISSE SECURITIES US LL		833,358	855,000	88	1FM
12595V-AC-1	COMM 2018-COR3 A2 SEQ 3.961% 05/10/51		05/04/2018	DEUTSCHE BANK SECURITIES INCOR		25,248,784	25,000,000	57,765	1FE
12595V-AF-4	COMM 2018-COR3 AM SUB 4.494% 05/10/51		05/04/2018	DEUTSCHE BANK SECURITIES INCOR		16,994,128	16,500,000	43,255	1FE
12595V-AG-2	COMM 2018-COR3 B SUB AFC 4.665% 05/10/51		05/04/2018	DEUTSCHE BANK SECURITIES INCOR		9,269,992	9,000,000	24,491	1FE

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12624X-AP-3	COMM 2013-CR6 B SUB 3.397% 03/10/46		06/13/2018	GOLDMAN SACHS & COMPANY		8,126,868	8,317,920	10,988	1FM
12626B-AQ-7	COMM 2013-CR10 B SUB CSTR 4.950% 08/10/46		06/15/2018	MORGAN STANLEY & CO. INC.		3,078,985	2,949,705	7,300	1FM
12636Y-AC-6	CRH AMERICA FINANCE INC CO.GUARNT 3.950% 04/04/28		04/09/2018	MITSUBISHI UFJ SECURITIES USA		9,938,800	10,000,000	7,681	2FE
12700B-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		04/16/2018	Ross Sinclar		909,000	900,000		1
12701#-AB-9	CRG ISSUER 2017-1 SR-UNSEC 5.300% 07/10/25		06/25/2018	GOLDMAN SACHS CAPITAL MARKETS		45,000,000	45,000,000		1Z
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		06/04/2018	ICAP REALTY		13,202,754	13,202,754		1
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		06/15/2018	NEWMARK REALTY CAPITAL		4,518,077	4,518,077		1Z
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		06/22/2018	CTL CAPITAL LLC		57,073,209	56,422,806		1Z
12709B-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		05/31/2018	WELLS FARGO		36,000,000	36,000,000		2Z
13219#-AA-4	CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37		06/15/2018	Interest Capitalization		552,261	552,261		1
14075B-AA-7	Seafood Kitchen Holdings LLC 10% cash 1% pik 11.000% 06/15/24		06/30/2018	Interest Capitalization		46,902	46,902		4Z
14727B-AA-9	CASCADE DRILLING LP SR-UNSEC 02/22/21		04/06/2018	NON CASH RELATED		1,092,669	1,092,669		5
15019Q-AB-2	CEDAR FAIR/CAN/MAGNUM/MI CO.GUARNT 5.375% 04/15/27		06/22/2018	Tax Free Exchange		13,307,396	13,200,000	132,046	3FE
15137T-AA-8	CENTENE CORP SR UNSEC 5.375% 06/01/26		05/10/2018	Various		25,051,250	25,000,000		3FE
17324K-AR-9	CGCMT 2015-GC35 AS SUB AFC 4.072% 11/10/48		04/26/2018	JP MORGAN SECURITIES		5,056,445	5,000,000	16,401	1FM
20030N-CD-1	COMCAST CORP CO.GUARNT 3.999% 11/01/49		04/19/2018	Taxable Exchange		1,881,693	1,902,560		1FE
20030N-CE-9	COMCAST CORP CO.GUARNT 3.999% 11/01/49		04/30/2018	Tax Free Exchange		1,881,187	1,902,000	11,832	1FE
21719B-AA-4	WETZEL'S PRETZELS A11 PIK 13.250% 11/14/22		04/16/2018	Interest Capitalization		(600,136)	(600,136)		5
22284M-AL-6	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		05/03/2018	GOLDMAN SACHS CAPITAL MARKETS		76,236	76,236		4FE
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 10/15/33		06/15/2018	Ross Sinclar		4,454,067	4,416,626		1
23137#-AA-2	CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik 11.750% 09/04/19		04/01/2018	Interest Capitalization		146,824	146,824		5
23307*-AE-2	DC ARENA L.P. SR-UNSEC 4.260% 05/30/43		05/24/2018	BANK OF AMERICA SECURITIES LLC		40,000,000	40,000,000		2Z
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		06/05/2018	BOSTONIA GLOBAL SECURITIES LLC		598,206	598,206		1
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		06/05/2018	Interest Capitalization		96,844	96,844		1
23338V-AH-9	DTE ELECTRIC CO GENL REF MORT 4.050% 05/15/48		05/04/2018	JEFFERIES & CO. INC.		10,377,465	10,500,000	1,181	1FE
23745Q-AA-2	DARTMOUTH-HITCH HEALTH SECURED 4.178% 08/01/48		04/04/2018	RAYMOND JAMES		2,431,349	2,401,000	12,539	1FE
247109-E@-6	DELMARVA POWER AND LIGHT CO SR-SEC 4.270% 06/15/48		06/21/2018	MITSUBISHI UFJ SECURITIES USA		20,000,000	20,000,000		1Z
247361-ZN-1	DELTA AIR LINES INC SR UNSEC 4.375% 04/19/28		04/16/2018	WELLS FARGO		24,990,000	25,000,000		2FE
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT 4.450% 07/15/28		06/14/2018	BANK OF AMERICA		19,970,400	20,000,000		2FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		04/18/2018	GUGGENHEIM CAPITAL MARKETS LLC		6,425,000	6,425,000		2AM
26376M-AJ-1	DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24		04/01/2018	GENERAL ELECTRIC CO		(11,940,000)	(12,000,000)		4FE
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		04/18/2018	Taxable Exchange		2,748,282	2,743,125		4FE
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		04/06/2018	Taxable Exchange		9,136,702	9,129,125		3FE
278865-BA-7	ECOLAB INC SR UNSEC 3.950% 12/01/47		04/18/2018	Tax Free Exchange		27,139,566	27,061,000	418,656	2FE
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		06/20/2018	MITSUBISHI UFJ SECURITIES USA		65,421,089	65,421,089		2FE
28488#-AA-6	ELECTRIC GUARD DOG II HLDGS LL 13.250% 12/10/22		06/30/2018	Interest Capitalization		1,257,571	1,257,571		5
29102E-AG-0	PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23		04/26/2018	Taxable Exchange		21,154,694	21,033,750		4FE
291701-CS-7	EFLOT 1998-2 M2 MEZ STEP NAS 7.930% 06/25/24		04/01/2018	Interest Capitalization					1FM
30288L-AN-3	FREMF 2016-K53 B SUB CSTR 4.156% 03/25/49		06/01/2018	MESIROW FINANCIAL		496,406	500,000	231	1FM
31620M-AY-2	FIDELITY NATIONAL INFORM SR UNSEC 4.250% 05/15/28		05/22/2018	Various		22,174,216	22,300,000	13,278	2FE
33851L-AE-4	FSMT 2018-4 A5 AFC SEQ SSNR AS 4.000% 07/25/48		06/21/2018	JP MORGAN SECURITIES		45,069,032	45,280,000	135,840	1FE
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/22/25		06/22/2018	CREDIT SUISSE SECURITIES US LL		34,663,125	34,750,000		4FE
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		04/01/2018	DILLON READ & CO. INC.		(907,355)			4Z
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		06/30/2018	Interest Capitalization		1,107,110	1,107,110		4Z
361841-AK-5	GLP CAPITAL LP / FIN II CO.GUARNT 5.750% 06/01/28		05/07/2018	WELLS FARGO		25,000,000	25,000,000		3FE
36254K-AU-6	GSMS 2017-GS8 C SUB CSTR 4.482% 11/10/50		04/23/2018	GOLDMAN SACHS & COMPANY		492,031	500,000	1,799	1FM
37045V-AG-5	GENERAL MOTORS CO SR UNSEC 4.000% 04/01/25		05/03/2018	CITIGROUP GLOBAL MARKETS INC		14,198,243	14,625,000	58,500	2FE
37244#-AA-2	GENSERVE LLC 1ST LIEM TERM A SEN SEC 04/10/24		04/12/2018	MADISON CAPITAL FUNDING		17,000,000	17,000,000		4Z
375558-BJ-1	GILEAD SCIENCES INC SR UNSEC 4.000% 09/01/36		05/03/2018	Various		39,024,235	40,685,000	286,850	1FE
382550-BG-5	GOODYEAR TIRE & RUBBER CO.GUARNT 4.875% 03/15/27		05/23/2018	CITIGROUP GLOBAL MARKETS INC		4,601,250	5,000,000	47,125	3FE
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 01/29/25		06/19/2018	Various		4,516,129	4,516,129		4FE
38268P-AC-5	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 01/29/25		06/19/2018	Various		753,952	753,952		4FE
384637-AA-2	GRAHAM HOLDINGS CO CO.GUARNT 5.750% 06/01/26		05/24/2018	JP MORGAN SECURITIES		25,031,250	25,000,000		3FE
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		04/26/2018	Taxable Exchange		53,611,933	52,993,499		4FE
389375-AK-2	GRAY TELEVISION INC CO.GUARNT 5.125% 10/15/24		04/17/2018	JEFFERIES & CO. INC.		4,434,600	4,560,000	2,597	4FE
38991#-AA-5	GREASE MONKEY INTL-LLC SUB-UNSEC 11.500% 04/30/23		06/30/2018	Interest Capitalization		80,932	80,932		5*
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/20/24		05/02/2018	Taxable Exchange		45,392,925	45,272,500		3FE
40465B-AD-4	HSRE CORE HLDG I-LLC SR-UNSEC 4.210% 05/02/26		05/02/2018	BANK OF AMERICA SECURITIES LLC		21,000,000	21,000,000		2Z
41975*-AP-0	HAWAII ELECTRIC LIGHT CO-INC. 2018A-SR-UNSEC 4.380% 05/30/28		05/30/2018	BANK OF AMERICA SECURITIES LLC		7,500,000	7,500,000		2Z
419866-G*-3	HAWAIIAN ELECTRIC CO-INC. 2018A-SR-UNSEC 4.380% 05/30/28		05/30/2018	BANK OF AMERICA SECURITIES LLC		47,000,000	47,000,000		2Z
422418-AJ-8	HEARST COMMUNICATIONS-INC. SR-UNSEC 4.020% 06/01/28		05/31/2018	BANK OF AMERICA SECURITIES LLC		10,000,000	10,000,000		1Z
422418-AK-5	HEARST COMMUNICATIONS-INC. SR-UNSEC 4.120% 06/01/30		05/31/2018	BANK OF AMERICA SECURITIES LLC		40,000,000	40,000,000		1Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
422418-AL-3	HEARST COMMUNICATIONS-INC. SR-UNSEC 4.270% 06/01/33		05/31/2018	BANK OF AMERICA SECURITIES LLC		50,000,000	50,000,000		1Z
42689#-AA-4	HEPACO-LLC 9.5%cash 2.75%pik 12.250% 02/18/23		06/30/2018	Interest Capitalization		90,891	90,891		5
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		06/01/2018	Interest Capitalization		203,175	203,175		1
432891-AK-5	HILTON WORLDWIDE FIN LLC CO.GUARNT 4.875% 04/01/27		04/01/2018	Tax Free Exchange		35,000,000	35,000,000		3FE
43289D-AE-3	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23		04/30/2018	Taxable Exchange		22,184,380	22,009,405		2FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		04/19/2018	MORGAN STANLEY & CO. INC.		6,882,750	6,900,000		4FE
446413-AL-0	HUNTINGTON INGALLS INDUS CO.GUARNT 3.483% 12/01/27		06/15/2018	Tax Free Exchange		24,700,000	24,700,000	33,456	2FE
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		06/08/2018	JP MORGAN SECURITIES		30,024,750	30,100,000		3FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		05/08/2018	Taxable Exchange		35,361,267	35,241,797		3FE
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		06/19/2018	Various		12,021,276	12,021,276		4Z
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		04/01/2018	DEUTSCHE BANK SECURITIES INCOR		(12,570)	(12,500)		3FE
45781B-AE-5	INOVALON HOLDINGS INC INOVALON HOLDINGS INC 04/02/25		04/02/2018	MORGAN STANLEY & CO. INC.		39,153,750	39,750,000		4FE
458140-BF-6	INTEL CORP SR UNSEC 3.734% 12/08/47		06/01/2018	JP MORGAN SECURITIES		4,755,000	5,000,000	91,794	1FE
458140-BG-4	INTEL CORP SR UNSEC 3.734% 12/08/47		06/14/2018	Tax Free Exchange		4,755,124	5,000,000	3,112	1FE
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		06/30/2018	Interest Capitalization		95,629	95,629		5
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		06/19/2018	GOLDMAN SACHS & COMPANY		6,234,375	6,250,000		4FE
46590R-AJ-8	JPMCC 2016-JP3 AS SUB 3.144% 08/15/49		04/19/2018	JP MORGAN SECURITIES		2,096,045	2,206,000	4,238	1FM
465968-AK-1	JPMCC 2017-JP7 B SUB 4.050% 09/15/50		04/19/2018	JP MORGAN SECURITIES		5,025,069	5,010,000	12,400	1FM
466313-AH-6	JABIL INC SR UNSEC 3.950% 01/12/28		06/08/2018	ROBERT W. BAIRD & COMPANY INC		6,643,698	6,975,000	109,692	2FE
46644A-BL-5	JPMBB 2015-C27 B SUB 3.898% 02/15/48		06/20/2018	JP MORGAN SECURITIES		987,227	1,000,000	2,274	1FM
46646R-AN-3	JPMDB 2016-C4 AS SUB 3.385% 12/15/49		04/19/2018	JP MORGAN SECURITIES		1,933,750	2,000,000	4,137	1FM
46648K-AY-2	JPMDB 2017-C7 AS SUB 3.713% 10/15/50		04/25/2018	JP MORGAN SECURITIES		10,522,287	10,690,000	26,600	1FM
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		04/02/2018	Taxable Exchange		18,836,492	18,791,580		4FE
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23		06/30/2018	Interest Capitalization		107,978	107,978		5*
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		06/30/2018	Interest Capitalization		489,391	489,391		5
47630*-AC-3	JENSEN HUGHES INC SR-UNSEC 03/22/24		04/06/2018	Interest Capitalization		4,220	4,220		5
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25		04/01/2018	Interest Capitalization		6,086	6,086		3Z
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC 14.000% 03/22/26		04/01/2018	Interest Capitalization		30,086	30,086		3Z
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		06/22/2018	KEYBANC CAPITAL MARKETS		1,617,783	1,615,763		4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		06/22/2018	KEYBANC CAPITAL MARKETS		384,717	384,237		4FE
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 16.000% 10/31/19		06/15/2018	Interest Capitalization		636,013	636,013		5*
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		06/30/2018	Interest Capitalization		1,406,509	1,406,509		3Z
502268-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22		05/08/2018	Interest Capitalization		1,774,306	1,774,306		5
502413-BG-1	L3 TECHNOLOGIES INC CO.GUARNT 4.400% 06/15/28		05/30/2018	BANK OF AMERICA		77,923,560	78,000,000		2FE
513075-BL-4	LAMAR MEDIA CORP CO.GUARNT 5.750% 02/01/26		05/30/2018	CREDIT SUISSE SECURITIES US LL		12,978,213	12,755,000	244,471	3FE
51783Q-AP-3	LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25		06/22/2018	Taxable Exchange		17,820,703	17,900,000		3FE
518088-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/20		04/01/2018	Interest Capitalization		165,836	165,836		5*
534187-BG-3	LINCOLN NATIONAL CORP SR UNSEC 4.350% 03/01/48		04/11/2018	CITIGROUP GLOBAL MARKETS INC		12,366,875	12,500,000	92,135	2FE
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		06/30/2018	Interest Capitalization		681,585	681,585		5
55342U-AH-7	MPT OPER PARTNERSP/FINL CO.GUARNT 5.000% 10/15/27		05/02/2018	BANK OF AMERICA		3,770,000	4,000,000	10,556	3FE
55352N-AC-1	MSCCG 2015-ALDR A2 CSTR 3.462% 06/07/35		05/15/2018	CREDIT SUISSE SECURITIES US LL		5,526,503	5,720,000	8,801	1FM
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		06/28/2018	MITSUBISHI UFJ SECURITIES USA		75,000,000	75,000,000		2Z
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST SR-UNSEC 4.010% 12/10/38		06/11/2018	BANK OF AMERICA SECURITIES LLC		8,500,000	8,500,000		1Z
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		06/30/2018	Interest Capitalization		35,885	35,885		5*
57736*-AR-2	MAUI ELECTRIC CO-LTD 2018A-SR-UNSEC 4.380% 05/30/28		05/30/2018	BANK OF AMERICA SECURITIES LLC		5,500,000	5,500,000		2Z
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		04/11/2018	Taxable Exchange		18,897,141	18,893,922		3FE
58843*-AA-7	MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 7.500% 05/09/25		05/09/2018	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000		3FE
58843*-AB-5	MERCHANTS AUTOMOTIVE GROUP INC Senior-SR-UNSEC 4.360% 05/09/23		05/09/2018	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000		2FE
59140C-AA-8	METAPHARM-INC. SUB 11.500% 10/13/20		04/01/2018	Interest Capitalization		461,500	461,500		5
59523U-AP-2	MID-AMERICA APARTMENTS SR UNSEC 4.200% 06/15/28		05/07/2018	WELLS FARGO		24,850,750	25,000,000		2FE
595418-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42		04/20/2018	Interest Capitalization		50	50		2
59828*-AA-4	MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24		04/11/2018	MIDWEST CAN COMPANY		24,000,000	24,000,000		4FE
59828*-AA-4	MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24		06/30/2018	Interest Capitalization		53,333	53,333		4FE
59870U-AG-1	MILACRON LLC MILACRON LLC 09/28/23		05/29/2018	JP MORGAN SECURITIES		7,502,296	7,469,286		4FE
60662W-AN-2	MITCHELL INTERNATIONAL CO.ASSET 11/30/24		05/29/2018	JEFFERIES & CO. INC.		2,457,799	2,470,149		4Z
609207-AM-7	MONDELEZ INTERNATIONAL SR UNSEC 4.125% 05/07/28		05/03/2018	CREDIT SUISSE SECURITIES US LL		14,853,300	15,000,000		2FE
61166W-AJ-0	MONSANTO CO SR UNSEC 3.600% 07/15/42		06/20/2018	JP MORGAN SECURITIES		2,118,490	2,580,000	40,248	2FE
61166W-AV-3	MONSANTO CO SR UNSEC 3.950% 04/15/45		06/20/2018	JP MORGAN SECURITIES		10,255,631	11,865,000	85,922	2FE
61763B-AX-2	MSBAM 2013-C13 B SUB CSTR 4.900% 11/15/46		06/14/2018	BANK OF AMERICA		2,607,031	2,500,000	5,784	1FM
61765D-AX-6	MSC 2015-MS1 B SUB CSTR 4.165% 05/15/48		06/18/2018	MORGAN STANLEY & CO. INC.		842,189	843,705	1,854	1FM
624758-AE-8	MUELLER WATER PRODUCTS SR UNSEC 5.500% 06/15/26		06/07/2018	BANK OF AMERICA		10,000,000	10,000,000		3FE
628988-AC-7	NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22		06/18/2018	MADISON CAPITAL FUNDING		2,643,357	2,643,357		4FE

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

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64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		05/30/2018	BOSTONIA GLOBAL SECURTIIES LLC		3,860,406	3,860,406		1
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		06/30/2018	Interest Capitalization		173,393	173,393		1
646025-C@-3	NEW JERSEY RESOURCES CORP SR-UNSEC 3.960% 06/08/28		06/08/2018	JP MORGAN SECURITIES		24,000,000	24,000,000		1Z
64887R-AE-4	TRIDENT HOLDING COMPANY, LLC SR-SEC 07/31/20		04/01/2018	Interest Capitalization		325,358	325,358		6FE
65342Q-AB-8	NEXTERA ENERGY OPERATING CO.GUARNT 4.500% 09/15/27		05/02/2018	DEUTSCHE BANK SECURITIES INCOR		4,693,750	5,000,000	30,625	3FE
655844-BV-9	NORFOLK SOUTHERN CORP SR UNSEC 4.050% 08/15/52		05/23/2018	Tax Free Exchange		5,046,030	5,000,000	55,125	2FE
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC 3.942% 11/01/47		05/23/2018	Tax Free Exchange		108,756,611	110,018,000	265,033	2FE
65958#-AB-7	NORTH HAVEN CA HLDGS INC REVOLVER 10/01/23		04/30/2018	MADISON CAPITAL FUNDING		3,503,119	3,503,119		4
65958*-AA-3	NORTH HAVEN CA PARENT-INC SUB-UNSEC 14.000% 10/01/24		06/30/2018	Interest Capitalization		1,514,053	1,514,053		5*
664675-AS-4	NORTHEASTERN UNIVERSITY UNSEC 4.119% 10/01/48		06/20/2018	MORGAN STANLEY & CO. INC.		2,500,000	2,500,000		1FE
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		05/23/2018	DEUTSCHE BANK SECURITIES INCOR		34,991,789	35,000,000		1Z
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		05/23/2018	DEUTSCHE BANK SECURITIES INCOR		6,552,982	7,000,000		3Z
680665-AK-2	OLIN CORP SR UNSEC 5.000% 02/01/30		06/28/2018	Various		12,015,063	12,650,000	281,382	3FE
68573#-AA-8	ORCHID UNDERWRITERS AGENCY HLD 11.500% 03/14/23		06/30/2018	Interest Capitalization		38,757	38,757		5
68573*-AA-2	ORCHID UNDERWRITERS AGENCY HLD ALL PIK 13.500% 03/14/24		06/30/2018	Interest Capitalization		130,964	130,964		5
69315J-AC-7	PAI HOLDCO INC SR-UNSEC 01/05/25		06/11/2018	Tax Free Exchange		14,485,988	14,533,420		4
69353F-AX-2	PQ CORP PQ CORP 02/08/25		06/21/2018	CREDIT SUISSE SECURITIES US LL		5,010,375	5,000,000		3FE
69363P-AC-4	PSNH 2018-1 A3 SEQ 3.814% 02/01/35		05/01/2018	GOLDMAN SACHS & COMPANY		49,998,705	50,000,000		1FE
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		05/02/2018	GOLDMAN SACHS CAPITAL MARKETS		3,286,231	3,286,231		2FE
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		05/31/2018	PACEWELL??LLC		10,000,000	10,000,000		1FE
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		06/30/2018	Interest Capitalization		50,405	50,405		5
694308-HW-0	PACIFIC GAS & ELECTRIC SR UNSEC 3.300% 12/01/27		05/14/2018	Tax Free Exchange		1,994,312	2,000,000	30,250	1FE
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC 12.750% 12/30/21		06/30/2018	Interest Capitalization		794,635	794,635		5*
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC 4.100% 03/01/47		06/22/2018	Various		26,869,956	27,427,000	284,913	1FE
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		04/05/2018	Taxable Exchange		7,974,164	7,954,279		3FE
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC 06/01/25		06/01/2018	WELLS FARGO		23,730,750	23,850,000		3FE
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24		05/08/2018	Taxable Exchange		16,064,681	15,994,625		3FE
729132-A#-7	PLEXUS CORP SR-UNSEC 4.220% 06/15/28		06/15/2018	BANK OF AMERICA SECURITIES LLC		15,000,000	15,000,000		2Z
729132-A@-9	PLEXUS CORP SR-UNSEC 4.050% 06/15/25		06/15/2018	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000		2Z
73179Y-AH-0	POLYONE CORP POLYONE CORP 11/12/22		06/07/2018	CITIGROUP GLOBAL MARKETS INC		7,873,941	7,834,767		3FE
73179Y-AH-0	POLYONE CORP POLYONE CORP 11/12/22		04/17/2018	Taxable Exchange		6,395,420	6,363,602		3FE
737679-A#-7	POTOMAC ELECTRIC POWER CO SR-SEC 4.270% 06/15/48		06/21/2018	MITSUBISHI UFJ SECURITIES USA		7,000,000	7,000,000		1Z
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/17/24		04/01/2018	Interest Capitalization		56,507	56,507		4Z
73937@-AA-1	POWERSOUTH ENERGY COOP 2018A-SR-SEC 4.050% 04/04/39		04/04/2018	BANK OF AMERICA SECURITIES LLC		26,000,000	26,000,000		1Z
74340X-BJ-9	PROLOGIS LP CO.GUARNT 4.375% 09/15/48		06/12/2018	WELLS FARGO		13,489,668	13,650,000		2FE
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSEC 3.905% 12/07/47		05/03/2018	Tax Free Exchange		3,046,484	3,079,000	48,762	1FE
744320-BA-9	PRUDENTIAL FINANCIAL INC SR UNSEC 3.935% 12/07/49		05/03/2018	Tax Free Exchange		31,547,548	31,811,000	507,659	1FE
744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTG 4.100% 06/15/48		06/14/2018	BARCLAYS BANK PLC		897,543	900,000		1FE
744516-G@-8	PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC 4.330% 06/15/28		06/15/2018	MIHUZO		24,000,000	24,000,000		2Z
74456Q-BV-7	PUBLIC SERVICE ELECTRIC 1ST MORTG 4.050% 05/01/48		05/02/2018	MIZUHO SECURITIES USA INC.		1,987,620	2,000,000		1FE
745332-CH-7	PUGET SOUND ENERGY INC 1ST MORTG 4.223% 06/15/48		06/04/2018	JP MORGAN SECURITIES		4,000,000	4,000,000		1FE
75000*-AA-0	RSC ACQUISITION INC SR-UNSEC 11/30/22		04/05/2018	NON CASH RELATED		1,383,507	1,383,507		5
75041*-AB-9	RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23		05/16/2018	GOLUB CAPITAL		3,075,000	3,075,000		4Z
75041*-AC-7	RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23		04/13/2018	Tax Free Exchange		110,118	110,118		4Z
756109-AS-3	REALTY INCOME CORP SR UNSEC 3.000% 01/15/27		06/22/2018	BANK OF AMERICA		4,797,608	5,250,000	70,438	2FE
75915N-AA-3	REGED-INC. SUB 13.000% 01/02/21		06/30/2018	Interest Capitalization		778,301	778,301		5*
75975#-AE-9	RELADYNE INC. 2nd lien DDTL 01/21/23		04/01/2018	DIRECT		1,930,500	1,980,000		4
75975#-AL-3	RELADYNE INC. SR-UNSEC 11.836% 01/17/23		04/19/2018	DIRECT		9,850,000	10,000,000		3Z
76027*-AA-7	REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK 11.000% 01/17/24		06/30/2018	Interest Capitalization		514,258	514,258		5*
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		04/12/2018	BNP PARIBAS		8,850,000	8,850,000		3AM
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		04/01/2018	CREDIT SUISSE SECURITIES US LL					3FE
784932-A*-6	SABA SOFTWARE INC SR-UNSEC 05/01/23		05/16/2018	Tax Free Exchange		3,900,000	3,900,000		3FE
79466L-AF-1	SALESFORCE.COM INC SR UNSEC 3.700% 04/11/28		04/24/2018	Various		46,275,948	46,725,000	62,129	1FE
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		06/29/2018	Interest Capitalization		81,806	81,806		4Z
81747E-AQ-0	SEMT 2018-CH2 A15 AFC SEQ SSNR 4.000% 06/25/48		05/11/2018	WELLS FARGO		11,332,963	11,375,000	29,069	1FE
83174#-AB-8	SMILE DOCTORS LLC SR-UNSEC 10/06/22		06/19/2018	Various		2,947,258	2,947,258		5
83174@-AA-2	SMART MARKETS FUND REIT-LLC SR-UNSEC 4.390% 06/19/28		06/19/2018	JP MORGAN SECURITIES		25,000,000	25,000,000		2Z
83404@-AC-0	SOFTWARE PARADIGMS INTL GROUP- SUB-UNSEC 11%cash 1.5pik 12.500% 11/23/21		06/30/2018	Interest Capitalization		417,188	417,188		5
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		06/06/2018	CANTOR FITZGERALD & CO.		3,451,328	3,500,000	7,046	2AM
845331-C#-2	SOUTHWEST WATER CO G-SR-UNSEC 4.500% 05/17/43		05/17/2018	WELLS FARGO SECURITIES LLC		13,000,000	13,000,000		2FE
845331-C@-4	SOUTHWEST WATER CO F-SR-UNSEC 4.380% 05/17/33		05/17/2018	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000		2FE
85253#-AG-6	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC 4.100% 06/13/25		06/13/2018	BANK OF AMERICA SECURITIES LLC		12,500,000	12,500,000		2Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
85253#-AH-4	STAG INDUSTRIAL OPERATING PTNS SR-UNSEC 4.270% 06/13/28		06/13/2018	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000		2Z
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		06/15/2018	DEUTSCHE BANK SECURITIES INCOR		9,907,599	10,000,000		1FE
864486-AH-8	SUBURBAN PROPANE PARTNRS SR UNSEC 5.500% 06/01/24		06/26/2018	WELLS FARGO		4,387,500	4,500,000	18,563	4FE
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		04/01/2018	Interest Capitalization		66,678	66,678		4Z
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		05/11/2018	CREDIT SUISSE SECURITIES US LL		3,154,821	3,154,821		2FE
87246A-AH-1	TIAAS 2007-C4 D SUB CSTR 5.477% 08/15/39		06/28/2018	BARCLAYS BANK PLC		7,409,500	7,300,000	24,434	3AM
87295#-AA-5	TWINMED-LLC SUB-UNSEC/ALL PIK 12.000% 11/05/22		06/30/2018	Interest Capitalization		450,321	450,321		4
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		04/27/2018	Tax Free Exchange		1,271,814	1,275,000		3FE
874038-AA-6	TAILWIND SMITH COOPER INTERMED SUB-UNSEC 10% cash 1% pik 11.000% 05/21/24		06/30/2018	Interest Capitalization		533,220	533,220		5
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		06/06/2018	SUMITOMO BANK LTD. NEW YORK		27,678,000	27,678,000		2Z
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/01/25		05/11/2018	CREDIT SUISSE SECURITIES US LL		43,576,982	43,631,521		2FE
882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC 4.150% 05/15/48		04/30/2018	MIZUHO SECURITIES USA INC.		24,889,000	25,000,000		1FE
883556-BY-7	THERMO FISHER SCIENTIFIC SR UNSEC 4.100% 08/15/47		06/13/2018	BANK OF AMERICA		9,463,700	10,000,000	136,667	2FE
887317-AW-5	WARNER MEDIA LLC CO.GUARNT 3.600% 07/15/25		06/29/2018	Various		19,339,358	20,250,000	337,575	2FE
891906-AF-6	TOTAL SYSTEM SERVICES IN SR UNSEC 4.450% 06/01/28		05/09/2018	BANK OF AMERICA		21,796,686	21,850,000		2FE
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 06/19/25		06/12/2018	DEUTSCHE BANK SECURITIES INCOR		5,885,250	5,900,000		3FE
89364M-BP-8	TRANSDIGM INC TRANSDIGM INC 06/09/23		05/31/2018	Taxable Exchange		27,876,759	27,949,988		4FE
90276W-AS-6	UBSCM 2017-C7 A4 SEQ 3.679% 12/15/50		04/30/2018	U.S. BANCORP LIBRA		3,467,871	3,500,000	358	1FM
91865F-AF-6	VACO HLDGS LLC SR-UNSEC 11/09/22		06/20/2018	ANTARES		4,902,500	4,902,500		4
91917#-AA-5	VALICOR ENVIRONMENTAL SERVICES 9% cash 2%pik 11.000% 12/01/23		06/30/2018	Interest Capitalization		386,275	386,275		5*
92343V-EQ-3	VERIZON COMMUNICATIONS SR UNSEC 4.329% 09/21/28		06/21/2018	Taxable Exchange		16,512,465	16,667,462		2FE
92556*-AB-1	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		04/02/2018	GOLUB CAPITAL		3,940,287	3,940,287		5*
92671#-AC-5	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		1,438,123	1,438,123		5
92671#-AD-3	VIEW INC. Piks no cash 10.100% 01/25/20		06/15/2018	Interest Capitalization		14,979	14,979		5
92671#-AE-1	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		513	513		5
92671#-AF-8	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		1,549	1,549		5
92671#-AG-6	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		1,472	1,472		5
92671#-AH-4	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		2,002	2,002		5
92671#-AJ-0	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		138	138		5
92671#-AK-7	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		5,967	5,967		5
92671#-AL-5	VIEW INC. ALL PIK 10.100% 01/25/20		06/15/2018	Interest Capitalization		1,668	1,668		5
92671#-AM-3	VIEW INC. PIKS MONTHLY 10.100% 01/25/20		04/01/2018	JP MORGAN SECURITIES		2,550,000	2,550,000		4Z
92671#-AM-3	VIEW INC. PIKS MONTHLY 10.100% 01/25/20		06/15/2018	Interest Capitalization		71,983	71,983		4Z
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		06/04/2018	CREDIT SUISSE SECURITIES US LL		6,999,405	7,000,000		3AM
94689#-AD-9	WDT ACQUISITION CORP. 10.5 cash 1.25 pik 11.750% 08/27/20		06/30/2018	Interest Capitalization		64,960	64,960		5
94989Y-BE-2	WFCM 2016-C32 B SUB W 4.721% 01/15/59		06/28/2018	JP MORGAN SECURITIES		1,823,965	1,750,000	237	1FM
95000T-BY-1	WFCM 2017-RB1 C SUB AFC 4.311% 03/15/50		05/22/2018	GOLDMAN SACHS & COMPANY		9,287,363	9,500,000	26,165	1FM
95040Q-AD-6	WELLTOWER INC SR UNSEC 4.250% 04/15/28		04/03/2018	BANK OF AMERICA		9,995,900	10,000,000		2FE
95841#-AB-5	WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22		04/13/2018	Tax Free Exchange		9,006,051	9,074,000		5
96221Q-AJ-2	WFRBS 2013-C18 B SUB CSTR 4.811% 12/15/46		06/14/2018	BANK OF AMERICA		3,127,500	3,000,000	6,816	1FM
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/29/25		05/17/2018	JP MORGAN SECURITIES		5,748,125	5,750,000		4FE
97536@-AA-5	WINSIGHT HLDGS-LLC ALL PIK 12.750% 07/31/22		06/30/2018	Interest Capitalization		373,666	373,666		5*
980745-F#-5	WOODWARD-INC. Q-SR-UNSEC 4.350% 05/30/27		05/31/2018	JP MORGAN SECURITIES		10,000,000	10,000,000		2Z
980745-F@-7	WOODWARD-INC. P-SR-UNSEC 4.270% 05/30/25		05/31/2018	JP MORGAN SECURITIES		8,000,000	8,000,000		2Z
980745-G#-4	WOODWARD-INC. T-SR-UNSEC 4.610% 05/30/33		05/31/2018	JP MORGAN SECURITIES		8,000,000	8,000,000		2Z
980745-G*-8	WOODWARD-INC. R-SR-UNSEC 4.410% 05/30/29		05/31/2018	JP MORGAN SECURITIES		18,000,000	18,000,000		2Z
980745-G@-6	WOODWARD-INC. S-SR-UNSEC 4.460% 05/30/30		05/31/2018	JP MORGAN SECURITIES		5,000,000	5,000,000		2Z
98160U-AB-9	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23		06/28/2018	BANK OF MONTREAL		750,000	750,000		4Z
98920U-AK-0	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21		06/05/2018	Taxable Exchange		9,950,511	9,932,534		3FE
98975V-AG-1	ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 03/09/25		05/23/2018	CREDIT SUISSE SECURITIES US LL		4,290,277	4,268,933		3FE
AS3088-32-3	COMMERCIAL METALS CO SR UNSEC 5.750% 04/15/26		05/08/2018	Various		11,333,250	11,325,000	2,013	3FE
BL2358-35-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		04/11/2018	Taxable Exchange		2,213,200	2,200,000		4FE
BL2530-96-4	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		06/12/2018	KEYBANC CAPITAL MARKETS		1,000,000	1,000,000		4FE
BL2654-52-5	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		04/01/2018	JEFFERIES & CO. INC.		(6,875)	(6,875)		4FE
BL2658-07-0	SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24		04/01/2018	JP MORGAN SECURITIES		(19,725)	(19,750)		3FE
BL2672-13-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 04/29/23		04/30/2018	Taxable Exchange		1,347,362	1,340,245		3FE
BL2696-74-0	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		05/09/2018	JEFFERIES & CO. INC.		3,474,000	3,474,000		4Z
BL2698-05-0	HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC 07/03/25		06/01/2018	JP MORGAN SECURITIES		20,698,125	20,750,000		4Z
BL2698-22-5	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		06/01/2018	Taxable Exchange		4,819,287	4,824,643		2FE
BL2706-50-7	LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25		06/05/2018	SCOTIA CAPITAL INC		17,855,250	17,900,000		2FE
BL2716-18-3	ACRISURE LLC ACRISURE LLC 11/22/23		06/07/2018	JP MORGAN SECURITIES		4,194,750	4,200,000		4FE
BL2718-89-0	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 06/21/25		06/21/2018	JP MORGAN SECURITIES		11,773,385	11,892,308		4FE

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BL2718-90-8	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 06/21/25		06/21/2018	JP MORGAN SECURITIES		7,358,365	7,432,692		4FE
BL2733-42-8	CLEAN HARBORS INC CLEAN HARBORS INC 06/30/24		06/29/2018	GOLDMAN SACHS & COMPANY		13,233,500	13,300,000		3FE
PPE02S-UQ-0	FIRST NAT 2018-1 UNSEC 0.000% 04/01/30		04/11/2018	DIRECT		100,008,187	100,008,187		1FE
Z00052-80-5	WIRB CORPERNICUS GROUP INC INITIAL TERM LOAN ASSIGNMENT 08/15/22		04/05/2018	GOLUB CAPITAL		796,000	800,000		4FE
Z00056-40-0	LIGADO NETWORKS-INC. SR-SEC 12/07/20		06/07/2018	Interest Capitalization		164,071	164,071		5*
Z00057-97-8	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		06/29/2018	ACQUISITION RESOURCE CORP		3,400,000	3,400,000		4Z
Z00058-34-9	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23		04/03/2018	HARRIS BANK		750,000	750,000		4Z
Z00058-48-9	MANNA PRO PRODUCTS LLC SR-UNSEC 12/08/23		05/25/2018	VARAGON CAPITAL PARTNERS		3,304,167	3,304,167		4Z
Z00058-57-0	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		06/25/2018	MADISON CAPITAL FUNDING		875,000	875,000		4Z
Z00059-16-4	DILIGENT CORP DDTL B-4 04/14/22		05/30/2018	GOLUB CAPITAL		949,533	949,533		4Z
Z00059-56-0	SOLARAY LLC SR-UNSEC 09/09/23		06/05/2018	ANTARES		1,449,320	1,449,320		4Z
Z00059-73-5	TRIDENT HOLDING COMPANY, LLC 07/31/20		04/01/2018	Interest Capitalization		30,601	30,601		4Z
Z00059-97-4	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		06/01/2018	Interest Capitalization		14,007	14,007		4Z
Z00060-00-6	LSCS HLDGS INC SR-UNSEC 03/12/25		05/22/2018	KEYBANC CAPITAL MARKETS		1,027,000	1,027,000		4Z
Z00060-07-1	JENSEN HUGHES INC SR-UNSEC 03/22/24		05/31/2018	ANTARES		166,582	166,582		4Z
Z00060-11-3	USRP HLDGS INC TERM LOAN 03/29/23		06/13/2018	ANTARES		612,500	612,500		4Z
Z00060-17-0	NORTHERN STAR INDUSTRIES INC TERM LOAN 03/28/25		04/06/2018	KEYBANC CAPITAL MARKETS		3,930,250	3,950,000		4Z
Z00060-18-8	ST. GEORGE WAREHOUSING & TRUCK SUB-UNSEC 11.296% 04/28/22		04/16/2018	ST. GEORGE WAREHOUSING & TRUCK		32,301,196	32,301,196	80,898	4Z
Z00060-24-6	MIDWEST CAN CO LLC SR-UNSEC 04/11/24		04/13/2018	CAMBRIDGE INTL SECURITIES INC.		1,200,000	1,200,000		4Z
Z00060-25-3	MIDWEST CAN COMPANY INITIAL TERM LOAN 04/11/24		04/11/2018	GOLUB CAPITAL		19,800,000	20,000,000		4Z
Z00060-26-1	OUTPUT SERVICES GROUP INC 1ST LIEN TERM B SEN SEC 03/28/25		04/17/2018	SUNTRUST CAPITAL MARKETS		8,340,651	8,382,564		4Z
Z00060-29-5	SW HLDGS-LLC SR-UNSEC 11.086% 01/15/22		04/16/2018	DIRECT		23,855,079	24,341,917		4Z
Z00060-42-8	SABA SOFTWARE INC SR-SEC 1ST LIEN TERM LOAN 05/01/23		04/30/2018	GOLUB CAPITAL		3,900,000	3,900,000		3FE
Z00060-44-4	MAILSOUTH INC 1ST INITIAL TL 04/23/24		04/30/2018	ANTARES		19,602,000	19,800,000		4Z
Z00060-45-1	MAILSOUTH INC SR-UNSEC 04/24/23		06/21/2018	ANTARES		990,000	990,000		4Z
Z00060-58-4	AVETTA LLC 1ST LIEN TL 04/10/24		05/16/2018	Various		13,052,195	13,170,732		4Z
Z00060-61-8	COLD SPRING BREWING CO 1ST LIEN TL 05/15/24		05/15/2018	VARAGON CAPITAL PARTNERS		22,985,956	23,218,137		4Z
Z00060-79-0	NEW MILANI GROUP LLC 2ND LIEN 10% CASH 1% PIK 11.000% 06/05/25		06/06/2018	NEW MILANI GROUP LLC		19,600,000	20,000,000		3Z
Z00060-80-8	CLARUS GLASSBOARDS LLC SR-UNSEC 06/01/24		06/06/2018	MIDWEST CAN COMPANY		12,558,852	12,627,977		4Z
Z00060-82-4	CHASE INDUSTRIES INC SR-UNSEC 05/11/25		06/04/2018	ANTARES		23,121,905	23,238,095		4Z
Z00060-96-4	INTERSTATE HOTELS & RESORTS IN SR-UNSEC 05/03/22		06/12/2018	ANTARES		8,333,333	8,333,333		4Z
Z00060-98-0	ICONIC GROUP INC SR-UNSEC 05/15/24		06/07/2018	NXT CAPITAL		3,821,400	3,860,000		4Z
Z00061-07-9	MAG DS CORP SR-UNSEC 06/06/25		06/18/2018	CITIZENS BANK		10,598,958	10,706,019		4Z
Z00061-21-0	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		06/19/2018	CIT CAPITAL SECURITIES LLC		3,383,370	3,391,849		4Z
Z00061-22-8	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		06/19/2018	CIT CAPITAL SECURITIES LLC		971,432	973,866		4Z
Z00061-29-3	EXECUTIVE CONSULTING GROUP LLC 1ST LIEN TERM LOAN A 06/20/24		06/20/2018	BANK OF MONTREAL		14,850,000	15,000,000		4Z
Z00061-33-5	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		06/21/2018	BANK OF IRELAND		1,324,347	1,337,724		4Z
Z00061-39-2	COMAR HLDG CO LLC SR-UNSEC 06/18/24		06/22/2018	VARAGON CAPITAL PARTNERS		14,850,000	15,000,000		3Z
Z00061-41-8	COMAR HLDG CO LLC SR-UNSEC 06/18/24		06/27/2018	VARAGON CAPITAL PARTNERS		262,321	262,321		3Z
Z00061-43-4	KRAMER LABORATORIES INC SR-UNSEC 06/22/24		06/22/2018	CAMBRIDGE INTL SECURITIES INC.		19,998,000	20,200,000		5Z
Z00061-47-5	AHEAD-LLC 06/29/23		06/29/2018	MADISON CAPITAL FUNDING		13,740,476	13,809,524		4Z
Z00061-54-1	TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22		06/29/2018	MADISON CAPITAL FUNDING		540,255	540,255		4Z
Z00061-55-8	TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22		06/26/2018	MADISON CAPITAL FUNDING		11,404,800	11,520,000		4Z
Z00061-61-6	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/31/23		06/29/2018	KIOP PARENT HOLDING CORP		9,357,000	9,357,000		3Z
Z00061-65-7	AHEAD-LLC 06/29/23		06/29/2018	MADISON CAPITAL FUNDING		1,739,453	1,739,453		4Z
136375-CK-6	CANADIAN NATL RAILWAY SR UNSEC 3.200% 08/02/46	A	06/12/2018	JEFFERIES & CO. INC.		7,731,720	9,000,000	105,600	1FE
13645R-AV-6	CANADIAN PACIFIC RR CO SR UNSEC 4.800% 09/15/35	A	06/26/2018	Various		15,145,581	14,185,000	194,807	2FE
67077M-AA-6	NUTRIEN LTD SR UNSEC 6.500% 05/15/19	A	04/10/2018	Taxable Exchange		7,338,119	7,075,000	185,227	2FE
67077M-AB-4	NUTRIEN LTD SR UNSEC 4.875% 03/30/20	A	04/10/2018	Taxable Exchange		42,477,220	41,250,000	55,859	2FE
67077M-AC-2	NUTRIEN LTD SR UNSEC 3.625% 03/15/24	A	04/10/2018	Taxable Exchange		29,842,172	30,000,000	75,521	2FE
67077M-AF-5	NUTRIEN LTD SR UNSEC 5.875% 12/01/36	A	04/10/2018	Taxable Exchange		29,925,480	26,000,000	547,354	2FE
67077M-AJ-7	NUTRIEN LTD SR UNSEC 3.150% 10/01/22	A	04/10/2018	Taxable Exchange		45,149,784	45,715,000	36,001	2FE
67077M-AK-4	NUTRIEN LTD SR UNSEC 3.500% 06/01/23	A	04/10/2018	Taxable Exchange		22,137,312	22,250,000	279,052	2FE
67077M-AN-8	NUTRIEN LTD SR UNSEC 4.125% 03/15/35	A	04/10/2018	Taxable Exchange		9,683,592	10,000,000	28,646	2FE
67077M-AP-3	NUTRIEN LTD SR UNSEC 7.125% 05/23/36	A	04/10/2018	Taxable Exchange		12,760,200	10,000,000	271,146	2FE
67077M-AR-9	NUTRIEN LTD SR UNSEC 4.900% 06/01/43	A	04/10/2018	Taxable Exchange		8,757,077	8,500,000	149,246	2FE
67077M-AS-7	NUTRIEN LTD SR UNSEC 5.250% 01/15/45	A	04/10/2018	Taxable Exchange		2,161,020	2,000,000	24,792	2FE
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	06/12/2018	BARCLAYS BANK PLC		5,012,500	5,000,000		2FE
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 13.000% 06/16/23		05/15/2018	ALTIMA DENTAL CANADA HOLDINGS		1,352,694	1,352,694		4Z
C5916*-AA-7	NSC MINERALS LTD SUB 14.000% 10/11/26		04/07/2018	Interest Capitalization		551,470	551,470		4
C7236#-AA-2	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/30/2018	ANTARES		9,728,243	9,876,389		3
C7236#-AB-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/30/2018	ANTARES		1,094,669	1,111,339		3

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C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 05/30/25	A	06/06/2018	Taxable Exchange		7,369,481	7,342,534		3FE
ZD8987-65-7	MANITOBA -PROVINCE OF AMENITY CONVERTIBLE 11.750% 03/29/26		04/01/2018	JP MORGAN SECURITIES		8,123,791	8,123,791		3Z
00388W-AG-6	ABU DHABI NATIONAL ENERG SR UNSEC 4.875% 04/23/30	D	04/16/2018	CITIGROUP GLOBAL MARKETS INC		6,996,850	7,000,000		1FE
013822-AC-5	ALCOA NEDERLAND HOLDING CO.GUARNT 6.125% 05/15/28	D	05/14/2018	JP MORGAN SECURITIES		9,530,000	9,500,000		3FE
052113-AB-3	AUSGRID FINANCE PTY LTD SR SEC 4.350% 08/01/28	D	04/23/2018	BANK OF AMERICA		14,986,050	15,000,000		2FE
05968L-AK-8	BANCOLOMBIA SA SUBORD 4.875% 10/18/27	D	05/18/2018	Various		4,736,809	5,000,000	23,021	3FE
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	C	06/15/2018	Interest Capitalization		706,175	706,175		2
151191-BB-8	CELULOSA ARAUCO CONSTITU SR UNSEC 3.875% 11/02/27	D	06/04/2018	Tax Free Exchange		18,205,700	18,475,000	63,636	2FE
151191-BD-4	CELULOSA ARAUCO CONSTITU SR UNSEC 5.500% 11/02/47	D	06/04/2018	Tax Free Exchange		3,240,585	3,250,000	15,889	2FE
151290-BM-4	CEMEX SAB DE CV SR SEC 5.700% 01/11/25	D	05/22/2018	SANTANDER SECURITIES INC.		4,925,000	5,000,000	105,292	3FE
200303-AA-3	COM CELULARES-COM TRUST SR UNSEC 6.875% 02/06/24	D	06/15/2018	BANK OF AMERICA		2,953,313	2,850,000	72,102	3FE
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	06/18/2018	Various		22,850,000	23,325,000	99,167	2FE
24023M-AA-2	DBS GROUP HOLDINGS LTD SUBORD 4.520% 12/11/28	D	06/04/2018	CITIGROUP GLOBAL MARKETS INC		10,175,000	10,175,000		1FE
251526-BY-4	DEUTSCHE BANK NY SR UNSEC 3.700% 05/30/24	D	06/01/2018	Taxable Exchange		37,498,085	39,989,000	4,110	2FE
25243Y-AZ-2	DIAGEO CAPITAL PLC CO.GUARNT 3.875% 05/18/28	D	05/15/2018	BARCLAYS BANK PLC		16,339,484	16,400,000		1FE
29278D-AA-3	ENEL CHILE SA SR UNSEC 4.875% 06/12/28	D	06/07/2018	JP MORGAN SECURITIES		24,854,236	25,150,000		2FE
36320U-AL-4	GALXY 2018 27A B2 MEZ CDO-CF-CLO-HY 4.190% 05/16/31	D	04/03/2018	GOLDMAN SACHS & COMPANY		15,000,000	15,000,000		1FE
40052V-AF-1	GRUPO BIMBO SAB DE CV SUBORD 5.950% Perpet.	D	04/12/2018	JP MORGAN SECURITIES		6,000,000	6,000,000		3FE
404280-BM-0	HSBC HOLDINGS PLC SR UNSEC 3.033% 11/22/23	D	04/25/2018	HSBC SECURITIES USA INC		13,782,921	14,150,000	170,926	1FE
423012-AE-3	HEINEKEN NV SR UNSEC 4.000% 10/01/42	D	05/21/2018	RBC DAIN RAUSCHER INC.		9,350,000	10,000,000	57,778	2FE
45112E-AH-2	ICICI BANK LTD/DUBAI SR UNSEC 3.800% 12/14/27	D	04/05/2018	JP MORGAN SECURITIES		4,690,050	5,000,000	60,694	2FE
45866E-AA-5	INTERCORP FIN SER INC SR UNSEC 4.125% 10/19/27	D	04/11/2018	Various		3,112,125	3,300,000	64,969	2FE
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO SR UNSEC 5.375% 04/24/30	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		9,600,000	9,600,000		2FE
48667Q-AS-4	KAZMUNAYGAS NATIONAL CO SR UNSEC 6.375% 10/24/48	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		5,222,514	5,275,000		2FE
536576-AD-3	LISTRINDO CAPITAL BV CO.GUARNT 4.950% 09/14/26	D	06/28/2018	DEUTSCHE BANK SECURITIES INCOR		1,282,500	1,425,000	20,573	3FE
55377X-AB-2	MTN MAURITIUS INVSTMENTS CO.GUARNT 6.500% 10/13/26	D	06/28/2018	NOMURA SECURITIES INTL INC.		3,010,500	3,000,000	42,792	3FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	04/26/2018	GOLDMAN SACHS & COMPANY		10,499,625	10,500,000		1FE
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	04/26/2018	GOLDMAN SACHS & COMPANY		6,499,872	6,500,000		2AM
62856R-AD-7	MYRIAD INTL HOLDINGS BV CO.GUARNT 4.850% 07/06/27	D	06/28/2018	JP MORGAN SECURITIES		4,918,750	5,000,000	118,556	2FE
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	06/01/2018	Interest Capitalization		324,152	324,152		6*
692733-AA-6	OZTEL HLDG SPC LTD SR SEC 5.625% 10/24/23	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		2,372,136	2,400,000		2FE
692733-AB-4	OZTEL HLDG SPC LTD SR SEC 6.625% 04/24/28	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC		8,249,892	8,400,000		2FE
71568P-AE-9	PERUSAHAAN LISTRIK NEGAR SR UNSEC 5.450% 05/21/28	D	05/15/2018	CITIGROUP GLOBAL MARKETS INC		5,952,235	5,975,000		2FE
71568P-AF-6	PERUSAHAAN LISTRIK NEGAR SR UNSEC 6.150% 05/21/48	D	05/15/2018	CITIGROUP GLOBAL MARKETS INC		9,932,300	10,000,000		2FE
71647N-AW-9	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.999% 01/27/28	D	06/22/2018	BANK OF AMERICA		9,050,000	10,000,000	244,959	3FE
71647N-AZ-2	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.750% 02/01/29	D	06/28/2018	Various		5,396,473	6,125,000	144,529	3FE
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	06/12/2018	BARCLAYS BANK PLC		34,986,732	35,000,000		1FE
78440P-AE-8	SK TELECOM CO LTD SR UNSEC 3.750% 04/16/23	D	04/10/2018	Various		2,248,014	2,250,000		1FE
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	04/01/2018	CREDIT SUISSE SECURITIES US LL					3FE
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33	D	04/17/2018	BARCLAYS BANK PLC		10,000,000	10,000,000		3FE
857006-AM-2	STATE GRID OVERSEAS INV CO.GUARNT 4.250% 05/02/28	D	04/24/2018	CITIGROUP GLOBAL MARKETS INC		4,982,250	5,000,000		1FE
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29	D	06/22/2018	U.S. BANK		10,000	10,000		6*
88167A-AK-7	TEVA PHARMACEUTICALS NE CO.GUARNT 6.750% 03/01/28	D	05/17/2018	Tax Free Exchange		12,494,331	12,450,000	147,066	3FE
900111-AB-1	TURKCELL ILETISIM HIZMET SR UNSEC 5.800% 04/11/28	D	04/05/2018	HSBC SECURITIES USA INC		3,764,492	3,850,000		3FE
90015L-AD-9	EXPORT CREDIT BANK OF TU SR UNSEC 6.125% 05/03/24	D	04/26/2018	CITIGROUP GLOBAL MARKETS INC		2,756,768	2,775,000		3FE
902674-XN-5	UBS AG LONDON SR UNSEC 4.500% 06/26/48	D	06/20/2018	U.S. BANCORP LIBRA		5,700,726	5,725,000		1FE
91127K-AA-0	UNITED OVERSEAS BANK LTD SR UNSEC 3.200% 04/23/21	D	04/16/2018	HSBC SECURITIES USA INC		6,991,670	7,000,000		1FE
915328-BC-1	UPLND 2016 1A A1BR SEQ CDO-CF-CLO-HY 3.982% 04/20/31	D	04/25/2018	CITIGROUP GLOBAL MARKETS INC		25,000,000	25,000,000		1FE
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC 4.375% 05/30/28	D	05/23/2018	BANK OF AMERICA		13,818,140	14,000,000		2FE
92857W-BL-3	VODAFONE GROUP PLC SR UNSEC 5.000% 05/30/38	D	05/23/2018	BANK OF AMERICA		6,867,280	7,000,000		2FE
AS6777-63-3	ISRAEL CHEMICALS LIMITED SR UNSEC 6.375% 05/31/38	D	05/23/2018	HSBC SECURITIES USA INC		8,000,000	8,000,000		2FE
BL2683-32-6	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/19/25	D	04/19/2018	BANK OF AMERICA		2,856,415	2,860,000		3FE
G2130#-AC-2	TIAA CHURCHILL MID MKT CLO IV Class D-SR-UNSEC 7.458% 04/20/26	D	05/14/2018	WELLS FARGO		7,500,000	7,500,000		6*
G2130#-AD-0	TIAA CHURCHILL MID MKT CLO IV SUB-SUB-UNSEC 0.000% 04/20/26	D	05/14/2018	WELLS FARGO		32,492,778	32,492,778		6*
G4691#-AJ-4	IMI GROUP LTD SR-UNSEC 3.920% 04/05/27	D	04/04/2018	IMI GROUP LIMITED		25,000,000	25,000,000		2Z
G7334@-AA-1	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.030% 06/13/28	D	06/13/2018	BANK AMERICA LEASING & CAPITAL		5,000,000	5,000,000		1Z
G7334@-AB-9	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.130% 06/13/30	D	06/13/2018	BANK AMERICA LEASING & CAPITAL		11,000,000	11,000,000		1Z
G7334@-AC-7	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.230% 06/13/33	D	06/13/2018	BANK AMERICA LEASING & CAPITAL		23,000,000	23,000,000		1Z
G7334@-AF-0	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.230% 06/13/30	D	06/13/2018	BANK AMERICA LEASING & CAPITAL		31,000,000	31,000,000		1Z
G7334@-AG-8	RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.320% 06/13/33	D	06/13/2018	BANK AMERICA LEASING & CAPITAL		30,000,000	30,000,000		1Z
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/06/24	D	05/24/2018	Taxable Exchange		2,145,047	2,139,250		3FE
N7591#-AA-9	ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.470% 03/31/36	B	04/05/2018	SOCIETE GENERALE		83,197,729	83,197,729		2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Q3972#-AB-2	GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22	C	04/02/2018	Interest Capitalization		561,646	561,646		5*
Q8806#-AB-3	TABCORP FINANCE PTY LTD SR-UNSEC 4.720% 06/12/28	D	06/12/2018	COMM. BANK OF AUSTRLIA		75,000,000	75,000,000		2Z
Q8806#-AC-1	TABCORP FINANCE PTY LTD SR-UNSEC 4.820% 06/12/30	D	06/12/2018	COMM. BANK OF AUSTRLIA		75,000,000	75,000,000		2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,053,730,353	5,075,212,577	8,175,043	XXX
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		05/22/2018	Various	0.000	275,513,647			2
464288-51-3	HYG ISHARES IBOXX USD HIGH YIELD		05/21/2018	Various	0.000	99,933,400			4
67092P-11-0	NUSA NUSHARES ENHANCED YLD 1-5 US		05/15/2018	JANE STREET	0.000	4,995,705			2
8199999. Subtotal - Bonds - SVO Identified Funds						380,442,752			XXX
8399997. Total - Bonds - Part 3						6,233,071,188	5,871,350,034	9,603,853	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,233,071,188	5,871,350,034	9,603,853	XXX
ZD8926-66-3	MANITOBA -PROVINCE OF AMENITY HLDGS CLASS B		04/01/2018	JP MORGAN SECURITIES	5,250,000.000	4,061,896	0.00		P3UZ
Z00058-92-7	TIAA CHURCHILL MID MKT CLO IV CLO IV	C	04/04/2018	WELLS FARGO	3,000,000.000	3,000,000	0.00		P6*L
ZD8787-85-9	TIA CLO IV LTD	D	04/30/2018	U.S. BANK	25,000,000.000	25,000,000	0.00		P6*L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						32,061,896	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						32,061,896	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						32,061,896	XXX		XXX
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/29/2018	FEDERAL HOME LOAN BANK	2,075,651.000	207,565,100			V
ZD9425-05-3	MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS		04/01/2018	JP MORGAN SECURITIES	2,040.000	142,800			V
ZD8988-65-5	MANITOBA -PROVINCE OF AMENITY CLASS A		04/01/2018	JP MORGAN SECURITIES	1,750,000.000	1,353,965			V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						209,061,865	XXX		XXX
60407*-10-3	ND Properties Inc		06/30/2018	ISSUER	68.000	1,498,892			K
68062#-10-8	OLEUM HOLDING COMPANY, INC.		06/29/2018	CAPITAL CONTRIBUTION	0.000	721,353			K
872268-10-3	T-C Europe Holding Inc		06/30/2018	ISSUER	1.000	38			K
000000-00-0	MYVEST CORPORATION		06/27/2018	CAPITAL CONTRIBUTION	0.000	1,869,455			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						4,089,738	XXX		XXX
67092P-70-6	NURE NUSHARES SHORT TERM REIT ETF		05/15/2018	JANE STREET	762,500.000	19,847,875			L
9299999. Subtotal - Common Stocks - Mutual Funds						19,847,875	XXX		XXX
9799997. Total - Common Stocks - Part 3						232,999,478	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						232,999,478	XXX		XXX
9899999. Total - Preferred and Common Stocks						265,061,374	XXX		XXX
9999999 - Totals						6,498,132,562	XXX	9,603,853	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02265Q-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21		05/21/2018	Redemption 100.0000		338,460	338,460	338,460	338,460						338,460				5,864	08/21/2021	1
217194-AA-7	COP I LLC US GOVT GUARANT 3.613% 12/05/21		06/05/2018	Redemption 100.0000		112,835	112,835	112,835	112,835						112,835				2,038	12/05/2021	1
217194-AB-5	COP I LLC US GOVT GUARANT 3.650% 12/05/21		06/05/2018	Redemption 100.0000		168,479	168,479	168,479	168,479						168,479				3,075	12/05/2021	1
217194-AC-3	COP I LLC US GOVT GUARANT 3.580% 12/05/21 .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43		06/05/2018			114,356	114,356	114,356	114,356						114,356				2,107	12/05/2021	1
311995-E2-6	7.430% 05/01/23		06/01/2018	Paydown		186	186	182	184		2		2		186				6	05/01/2023	1
36177N-5L-0	GN 794450 2.710% 12/15/29		06/01/2018	Paydown		998,609	998,609	998,609	998,609						998,609				11,280	12/15/2029	1
36178U-7A-5	GN AB8089 3.250% 04/15/32		06/01/2018	Paydown		2,198,095	2,198,095	2,104,075	2,121,685		76,410		76,410		2,198,095				24,469	04/15/2032	1
36179A-SR-8	GN AC1428 2.690% 06/15/33		06/01/2018	Paydown		884,911	884,911	852,902	856,362		28,549		28,549		884,911				9,922	06/15/2033	1
36179D-B8-2	GN AC3663 2.490% 06/15/35		06/01/2018	Paydown		1,458,240	1,458,240	1,409,024	1,414,444		43,795		43,795		1,458,240				15,134	06/15/2035	1
3617A0-WA-0	GN A00641 3.130% 07/15/35		06/01/2018	Paydown		1,145,706	1,145,706	1,145,706	1,145,706						1,145,706				14,948	07/15/2035	1
3617BU-DK-2	GN BE1006 3.625% 01/15/43		06/01/2018	Paydown		109,951	109,951	112,700			(2,749)		(2,749)		109,951				1,329	01/15/2043	1
36180K-2K-6	GN AD7978 3.920% 05/15/33		06/01/2018	Paydown		130,747	130,747	130,476	130,484		263		263		130,747				2,137	05/15/2033	1
36180U-04-4	GN AE2275 3.500% 01/15/32		06/01/2018	Paydown		243,036	243,036	234,397	236,009		7,027		7,027		243,036				3,546	01/15/2032	1
36180W-7J-8	GN AE4497 4.450% 06/15/55		06/01/2018	Paydown		29,038	29,038	29,081	29,078		(39)		(39)		29,038				539	06/15/2055	1
36180W-E5-0	GN AE3756 4.900% 07/15/55		06/01/2018	Paydown		11,685	11,685	13,450	13,387		(1,703)		(1,703)		11,685				239	07/15/2055	1
36180W-E6-8	GN AE3757 4.250% 01/15/39		06/01/2018	Paydown		139,586	139,586	140,022	139,939		(353)		(353)		139,586				2,473	01/15/2039	1
36180W-EZ-4	GN AE3752 4.400% 09/15/50		06/01/2018	Paydown		30,567	30,567	31,801	31,783		(1,216)		(1,216)		30,567				561	09/15/2050	1
36181D-XS-0	GN AE9689 4.600% 05/15/55		06/01/2018	Paydown		32,747	32,747	32,747	32,747						32,747				628	05/15/2055	1
36181G-WY-1	GN AF1563 3.960% 05/15/30		06/01/2018	Paydown		1,201,077	1,201,077	1,225,099	1,219,614		(18,536)		(18,536)		1,201,077				19,827	05/15/2030	1
36181R-5Z-4	GN AF9864 4.250% 09/15/38		06/01/2018	Paydown		1,666,270	1,666,270	1,666,270	1,666,270						1,666,270				29,522	09/15/2038	1
36181R-6A-8	GN AF9865 4.000% 03/15/34		06/01/2018	Paydown		475,224	475,224	484,728	482,976		(7,752)		(7,752)		475,224				7,924	03/15/2034	1
36181R-6C-4	GN AF9867 4.740% 03/15/41		06/01/2018	Paydown		279,839	279,839	304,979	304,141		(24,302)		(24,302)		279,839				5,530	03/15/2041	1
36181R-6E-0	GN AF9869 4.700% 03/15/41		06/01/2018	Paydown		112,512	112,512	120,467	120,201		(7,689)		(7,689)		112,512				2,205	03/15/2041	1
36182C-YS-0	GN AG7921 3.450% 11/15/36		06/01/2018	Paydown		1,083,066	1,083,066	1,089,158	1,088,514		(5,448)		(5,448)		1,083,066				15,575	11/15/2036	1
36189E-PN-0	GN AP6729 4.450% 03/15/41		06/01/2018	Paydown		44,589	44,589	48,159	48,039		(3,450)		(3,450)		44,589				827	03/15/2041	1
36189W-VT-0	GN AQ6026 3.620% 02/15/37		06/01/2018	Paydown		2,283,694	2,283,694	2,300,108	2,298,488		(14,794)		(14,794)		2,283,694				34,460	02/15/2037	1
36194T-4T-0	GN AU6234 4.000% 04/15/37		06/01/2018	Paydown		427,252	427,252	460,030	458,412		(31,161)		(31,161)		427,252				7,124	04/15/2037	1
36195W-XJ-2	GN AW7881 3.970% 02/15/37		06/01/2018	Paydown		728,303	728,303	775,643	773,323		(45,019)		(45,019)		728,303				12,053	02/15/2037	1
36202E-UR-8	G2 4192 4.500% 07/20/38		06/01/2018	Paydown		97,933	97,933	95,531	95,572		2,362		2,362		97,933				1,830	07/20/2038	1
36202E-VP-1	G2 4222 6.000% 08/20/38		06/01/2018	Paydown		245	245	249	246		(1)		(1)		245				6	08/20/2038	1
36202F-W3-6	G2 5166 3.000% 09/20/26		06/01/2018	Paydown		2,525	2,525	2,666	2,647		(122)		(122)		2,525				31	09/20/2026	1
36209E-YQ-9	GN 469719 6.500% 11/15/28		06/01/2018	Paydown		3,037	3,037	2,867	2,875		162		162		3,037				82	11/15/2028	1
3620A2-UH-7	GN 717084 4.500% 05/15/39		06/01/2018	Paydown		507,770	507,770	518,639	518,427		(10,658)		(10,658)		507,770				10,381	05/15/2039	1
3620AN-RW-2	GN 735001 4.000% 01/15/29		06/01/2018	Paydown		242,276	242,276	244,093	243,357		(1,081)		(1,081)		242,276				4,040	01/15/2029	1
3620AS-VD-8	GN 738712 3.000% 09/15/26		06/01/2018	Paydown		18,780	18,780	19,672	19,550		(769)		(769)		18,780				240	09/15/2026	1
3620C1-JZ-0	GN 745580 3.280% 06/15/39		06/01/2018	Paydown		192,907	192,907	176,838	178,339		14,568		14,568		192,907				2,637	06/15/2039	1
36224C-UF-2	GN 324682 8.000% 05/15/22		06/01/2018	Paydown		4,237	4,237	4,215	4,217		19		19		4,237				141	05/15/2022	1
36230M-ER-4	GN 752844 4.310% 05/15/29		06/01/2018	Paydown		115,894	115,894	115,894	115,894						115,894				2,082	05/15/2029	1
36230M-ET-0	GN 752846 5.850% 07/15/38		06/01/2018	Paydown		1,484,517	1,484,517	1,484,517	1,484,389		128		128		1,484,517				36,210	07/15/2038	1
36230M-EW-3	GN 752849 5.375% 02/15/37		06/01/2018	Paydown		333,062	333,062	333,062	333,062						333,062				7,464	02/15/2037	1
36230M-FL-6	GN 752871 3.850% 07/15/36		06/01/2018	Paydown		25,473	25,473	24,837	24,922		551		551		25,473				409	07/15/2036	1
36230M-FN-2	GN 752873 4.450% 07/15/38		06/01/2018	Paydown		192,312	192,312	192,312	192,312						192,312				3,568	07/15/2038	1
36241K-AB-4	GN 781802 4.500% 12/15/33		06/01/2018	Paydown		79,493	79,493	77,419	77,487		2,006		2,006		79,493				1,413	12/15/2033	1
36241K-WE-4	G2 782445 4.500% 10/20/38		06/01/2018	Paydown		106,688	106,688	101,154	101,214		5,474		5,474		106,688				1,826	10/20/2038	1
36241K-Y7-7	GN 782534 6.500% 01/15/39		06/01/2018	Paydown		444,355	444,355	464,421	463,964		(19,609)		(19,609)		444,355				11,841	01/15/2039	1
36290W-J6-0	GN 619585 4.500% 09/15/33		06/01/2018	Paydown		24,911	24,911	24,261	24,280		630		630		24,911				466	09/15/2033	1
36290Y-U3-0	GN 621702 4.500% 10/15/33		06/01/2018	Paydown		5,764	5,764	5,613	5,619		145		145		5,764				109	10/15/2033	1
36296A-E2-6	GN 685153 6.050% 11/15/49		06/01/2018	Paydown		35,348	35,348	35,051	35,073		275		275		35,348				892	11/15/2049	1
36296A-E4-2	GN 685155 6.350% 11/15/49		06/01/2018	Paydown		16,882	16,882	17,007	16,992		(110)		(110)		16,882				447	11/15/2049	1
36296K-DL-3	GN 693207 6.400% 01/15/37		06/01/2018	Paydown		4,576,799	4,576,799	4,576,799	4,576,799						4,576,799				122,140	01/15/2037	1
36296R-7D-3	GN 699392 7.000% 11/15/36		06/01/2018	Paydown		408,881	408,881	406,614	406,796		2,085		2,085		408,881				11,935	11/15/2036	1
36296R-T5-6	GN 699072 6.000% 08/15/38		06/01/2018	Paydown		751	751	763	763		(12)		(12)		751				19	08/15/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	GATE CAPITAL CAYMAN TWO US GOVT GUARANT			Redemption 100.0000																	
367333-AA-9	3.550% 06/11/21		06/11/2018			164,615	164,615	164,615	164,615						164,615				2,922	06/11/2021	1.
	GATE CAPITAL CAYMAN TWO US GOVT GUARANT			Redemption 100.0000																	
367333-AD-3	2.637% 12/02/21		06/02/2018			175,239	175,239	175,239	175,239						175,239				2,311	12/02/2021	1.
383739-AP-4	GNR 2000-35 PC PAC-11 7.500% 11/20/30		06/01/2018	Paydown		10,959	10,959	10,998	10,954		4		4		10,959				326	11/20/2030	1.
38373A-TL-0	GNR 2009-68 PB PAC-11 5.000% 07/20/38		06/01/2018	Paydown		1,619,468	1,619,468	1,667,039	1,622,985		(3,518)		(3,518)		1,619,468				33,438	07/20/2038	1.
38373A-VB-9	GNR 2009-68 MB PAC-11 5.000% 06/16/38		06/01/2018	Paydown		1,153,332	1,153,332	1,192,076	1,155,658		(2,326)		(2,326)		1,153,332				24,498	06/16/2038	1.
	GNR 2004-78 ZB CSTR DLY Z SEQ 5.547%																				
38373M-MC-1	09/16/46		06/01/2018	Paydown		56,227	56,227	54,654	55,422		805		805		56,227				1,303	09/16/2046	1.
	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 5.129%																				
38373M-NF-3	12/16/44		06/01/2018	Paydown		12,763	12,763	12,381	12,327		437		437		12,763				273	12/16/2044	1.
	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46																				
38373M-PD-6			06/01/2018	Paydown		851,271	851,271	851,271	851,271						851,271				22,036	12/16/2046	1.
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.355% 04/16/47		06/01/2018	Paydown		59,842	59,842	59,842	59,842						59,842				1,336	04/16/2047	1.
	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096%																				
38373M-QF-0	05/16/46		06/01/2018	Paydown		26,512	26,512	25,708	26,216		296		296		26,512				563	05/16/2046	1.
38373M-RX-0	GNR 2005-87 D DLY AFC 5.050% 04/16/37		06/01/2018	Paydown		435,051	435,051	433,811	433,842		1,209		1,209		435,051				9,158	04/16/2037	1.
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.816% 12/16/47		06/01/2018	Paydown		27,173	27,173	19,925	23,366		3,807		3,807		27,173				432	12/16/2047	1.
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		06/01/2018	Paydown		67,085	67,085	59,035	64,299		2,786		2,786		67,085				1,461	12/16/2045	1.
	GNR 2006-32 Z CSTR DLY Z SEQ 5.377%																				
38373M-VA-5	11/16/45		06/01/2018	Paydown		86,676	86,676	83,547	83,985		2,691		2,691		86,676				1,166	11/16/2045	1.
	GNR 2006-30 Z CSTR DLY Z SEQ 3.400%																				
38373M-VK-3	05/16/46		06/01/2018	Paydown		72,822	72,822	47,129	60,357		12,465		12,465		72,822				1,032	05/16/2046	1.
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		06/01/2018	Paydown		107,155	107,155	99,007	103,885		3,270		3,270		107,155				2,260	04/16/2046	1.
	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46																				
38373M-WE-6			06/01/2018	Paydown		81,953	81,953	71,798	75,131		6,822		6,822		81,953				1,586	08/16/2046	1.
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		06/01/2018	Paydown		23,515	23,515	21,601	22,699		815		815		23,515				490	02/16/2048	1.
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		06/01/2018	Paydown		580,959	580,959	578,505	578,508		2,450		2,450		580,959				13,534	04/16/2033	1.
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		06/01/2018	Paydown		1,293,300	1,293,300	1,307,849	1,293,300						1,293,300				29,617	04/16/2033	1.
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		06/01/2018	Paydown		376,312	376,312	376,136	376,101		212		212		376,312				8,356	05/16/2033	1.
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		06/01/2018	Paydown		469,892	469,892	480,611	472,893		(3,001)		(3,001)		469,892				9,656	06/20/2033	1.
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		06/01/2018	Paydown		1,015,725	1,015,725	1,022,961	1,015,889		(164)		(164)		1,015,725				20,877	06/20/2033	1.
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		06/01/2018	Paydown		521,371	521,371	539,945	524,648		(3,277)		(3,277)		521,371				12,195	05/16/2033	1.
38373R-3P-2	GNR 2001-63 PZ Z PAC-11 6.000% 12/20/31		06/01/2018	Paydown		257,973	257,973	231,853	252,106		5,867		5,867		257,973				6,530	12/20/2031	1.
38373R-B7-3	GNR 2001-43 ZE Z SEQ 6.500% 10/20/31		06/01/2018	Paydown		95,110	95,110	88,720	93,397		1,713		1,713		95,110				2,548	10/20/2031	1.
38373R-KW-8	GNR 2001-30 Z Z SEQ 7.000% 06/20/31		06/01/2018	Paydown		21,667	21,667	20,279	21,337		330		330		21,667				642	06/20/2031	1.
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		06/01/2018	Paydown		865,279	865,279	877,717	868,314		(3,035)		(3,035)		865,279				19,940	04/16/2033	1.
	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33																				
38373S-A6-4			06/01/2018	Paydown		637,027	637,027	640,311	637,013		14		14		637,027				14,548	03/16/2033	1.
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		06/01/2018	Paydown		458,304	458,304	467,399	460,105		(1,801)		(1,801)		458,304				10,871	02/20/2033	1.
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		06/01/2018	Paydown		62,067	62,067	54,192	58,870		3,197		3,197		62,067				1,153	03/20/2033	1.
	GNR 2003-18 PG EXCH PAC-1-11 5.500%																				
38373S-M6-1	03/20/33		06/01/2018	Paydown		583,928	583,928	577,724	581,130		2,798		2,798		583,928				13,341	03/20/2033	1.
	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33																				
38373S-U3-9			06/01/2018	Paydown		1,024,226	1,024,226	1,019,637	1,019,643		4,583		4,583		1,024,226				24,125	04/16/2033	1.
38373T-E6-8	GNR 2002-5 PE PAC-11 6.500% 01/16/32		06/01/2018	Paydown		268,223	268,223	266,571	266,576		1,648		1,648		268,223				7,082	01/16/2032	1.
38373T-M6-9	GNR 2002-4 Z Z SEQ 6.500% 01/16/32		06/01/2018	Paydown		98,961	98,961	91,632	96,972		1,990		1,990		98,961				2,700	01/16/2032	1.
38373T-QS-7	GNR 2001-61 YZ SC Z SEQ 6.500% 05/17/31		06/01/2018	Paydown		291,751	291,751	276,355	287,884		3,868		3,868		291,751				7,861	05/17/2031	1.
38373W-E9-5	GNR 2002-29 BG PAC-11 6.500% 05/16/32		06/01/2018	Paydown		292,929	292,929	290,270	290,277		2,651		2,651		292,929				8,000	05/16/2032	1.
38373W-RT-7	GNR 2002-23 PE PAC-11 6.500% 04/16/32		06/01/2018	Paydown		145,144	145,144	143,456	143,461		1,683		1,683		145,144				3,828	04/16/2032	1.
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		06/01/2018	Paydown		87,978	87,978	87,264	87,501		477		477		87,978				2,240	06/20/2032	1.
	GNR 2002-41 PU EXCH PAC-11 6.500% 06/20/32																				
38373X-TL-0			06/01/2018	Paydown		76,417	76,417	75,844	76,008		409		409		76,417				2,126	06/20/2032	1.
	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33																				
38373Y-J5-4			06/01/2018	Paydown		1,700,889	1,700,889	1,706,286	1,700,889						1,700,889				38,786	01/16/2033	1.
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		06/01/2018	Paydown		296,404	296,404	290,647	290,662		5,742		5,742		296,404				6,628	12/20/2032	1.
	GNR 2002-92 TB EXCH PAC-1-11 5.500%																				
38373Y-LT-9	12/16/32		06/01/2018	Paydown		396,737	396,737	393,817	393,824		2,913		2,913		396,737				8,781	12/16/2032	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.296% 11/16/42		06/01/2018	Paydown		4,094	4,094	4,169	4,122		(28)		(28)		4,094				107	11/16/2042	1
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		06/01/2018	Paydown		950,644	950,644	938,315	945,931		4,712		4,712		950,644				22,276	01/16/2033	1
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		06/01/2018	Paydown		185,055	185,055	183,985	184,193		862		862		185,055				4,089	01/20/2033	1
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		06/01/2018	Paydown		555,385	555,385	558,856	555,521		(136)		(136)		555,385				12,109	01/16/2033	1
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		06/01/2018	Paydown		239,450	239,450	241,321	239,450						239,450				5,145	06/16/2033	1
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		06/01/2018	Paydown		250,574	250,574	251,592	250,574						250,574				6,056	07/16/2033	1
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		06/01/2018	Paydown		997,744	997,744	1,011,240	998,913		(1,170)		(1,170)		997,744				20,508	06/20/2033	1
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		06/01/2018	Paydown		803,432	803,432	750,205	787,451		15,981		15,981		803,432				16,634	08/20/2033	1
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		06/01/2018	Paydown		1,206,851	1,206,851	1,219,296	1,212,653		(5,803)		(5,803)		1,206,851				23,166	10/20/2033	1
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		06/01/2018	Paydown		455,547	455,547	370,843	437,871		17,676		17,676		455,547				10,425	09/20/2033	1
38374C-HM-6	GNR 2003-76 TE PAC-1-11 5.500% 02/20/33		06/01/2018	Paydown		1,074,281	1,074,281	1,082,458	1,074,281						1,074,281				24,560	02/20/2033	1
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		06/01/2018	Paydown		1,310,381	1,310,381	1,201,865	1,277,812		32,569		32,569		1,310,381				27,148	10/20/2033	1
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		06/01/2018	Paydown		517,893	517,893	502,356	512,513		5,379		5,379		517,893				11,678	10/20/2033	1
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		06/01/2018	Paydown		591,613	591,613	582,453	582,474		9,139		9,139		591,613				13,586	10/20/2033	1
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		06/01/2018	Paydown		531,520	531,520	517,402	527,418		4,103		4,103		531,520				12,574	09/16/2033	1
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		06/01/2018	Paydown		676,893	676,893	624,434	660,650		16,242		16,242		676,893				14,120	10/20/2033	1
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		06/01/2018	Paydown		983,136	983,136	967,658	967,696		15,439		15,439		983,136				22,853	10/20/2033	1
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		06/01/2018	Paydown		885,791	885,791	923,991	892,646		(6,855)		(6,855)		885,791				21,856	04/20/2038	1
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		06/01/2018	Paydown		224,625	224,625	230,486	226,003		(1,378)		(1,378)		224,625				5,015	04/20/2038	1
38374E-BV-8	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33		06/01/2018	Paydown		857,176	857,176	859,051	857,176						857,176				19,498	11/20/2033	1
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		06/01/2018	Paydown		931,127	931,127	938,111	934,480		(3,352)		(3,352)		931,127				17,663	12/16/2033	1
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		06/01/2018	Paydown		1,177,556	1,177,556	1,058,053	1,143,690		33,867		33,867		1,177,556				27,093	11/20/2033	1
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33		06/01/2018	Paydown		419,191	419,191	416,014	416,020		3,171		3,171		419,191				9,702	11/20/2033	1
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		06/01/2018	Paydown		791,860	791,860	726,532	774,741		17,120		17,120		791,860				18,357	11/20/2033	1
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33		06/01/2018	Paydown		550,565	550,565	545,245	545,257		5,308		5,308		550,565				12,176	11/16/2033	1
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		06/01/2018	Paydown		601,876	601,876	594,376	594,393		7,483		7,483		601,876				13,873	11/20/2033	1
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33		06/01/2018	Paydown		1,988,915	1,988,915	1,824,829	1,941,618		47,297		47,297		1,988,915				41,714	11/20/2033	1
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		06/01/2018	Paydown		41,001	41,001	41,001	41,001						41,001				883	03/16/2046	1
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		06/01/2018	Paydown		1,275,047	1,275,047	1,197,616	1,251,182		23,865		23,865		1,275,047				27,177	04/16/2034	1
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34		06/01/2018	Paydown		357,248	357,248	364,281	358,801		(1,553)		(1,553)		357,248				7,090	02/16/2034	1
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		06/01/2018	Paydown		667,704	667,704	657,617	657,640		10,064		10,064		667,704				13,630	03/20/2034	1
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		06/01/2018	Paydown		714,540	714,540	710,074	711,984		2,556		2,556		714,540				15,316	04/16/2034	1
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		06/01/2018	Paydown		475,829	475,829	469,435	473,077		2,752		2,752		475,829				10,806	05/20/2034	1
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		06/01/2018	Paydown		124,030	124,030	125,154	124,197		(166)		(166)		124,030				2,832	09/20/2034	1
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		06/01/2018	Paydown		592,469	592,469	575,435	587,053		5,415		5,415		592,469				12,947	09/16/2034	1
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		06/01/2018	Paydown		370,028	370,028	373,266	370,165		(137)		(137)		370,028				8,433	09/20/2034	1
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		06/01/2018	Paydown		434,967	434,967	431,997	432,002		2,965		2,965		434,967				9,765	08/20/2034	1
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34		06/01/2018	Paydown		589,094	589,094	584,307	586,521		2,572		2,572		589,094				13,370	09/20/2034	1
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		06/01/2018	Paydown		335,060	335,060	326,468	326,487		8,572		8,572		335,060				7,092	10/20/2034	1
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		06/01/2018	Paydown		575,623	575,623	574,634	574,606		1,017		1,017		575,623				13,187	11/20/2034	1
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		06/01/2018	Paydown		289,164	289,164	288,622	288,587		577		577		289,164				6,684	10/20/2034	1
38374K-3N-1	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35		06/01/2018	Paydown		353,228	353,228	358,747	354,198		(970)		(970)		353,228				8,164	04/16/2035	1
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		06/01/2018	Paydown		1,254,435	1,254,435	1,237,186	1,245,989		8,445		8,445		1,254,435				26,243	03/20/2035	1
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		06/01/2018	Paydown		596,134	596,134	551,285	583,067		13,068		13,068		596,134				12,304	01/20/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		06/01/2018	Paydown		377,310	377,310	382,660	378,290		(980)		(980)		377,310				8,638	05/20/2035	1
38374L-RC-7	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		06/01/2018	Paydown		789,707	789,707	787,732	787,728		1,978		1,978		789,707				16,172	06/20/2035	1
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		06/01/2018	Paydown		249,758	249,758	250,587	249,758						249,758				5,647	09/20/2035	1
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 4.600% 12/16/47		06/01/2018	Paydown		63,005	63,005	63,005	63,005						63,005				1,208	12/16/2047	1
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		06/01/2018	Paydown		1,593,976	1,593,976	1,565,491	1,581,455		12,520		12,520		1,593,976				32,985	09/20/2035	1
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		06/01/2018	Paydown		149,321	149,321	132,883	139,279		10,042		10,042		149,321				2,614	09/16/2045	1
38374N-8A-8	GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40		06/01/2018	Paydown		385,918	385,918	385,217	385,206		711		711		385,918				8,325	04/16/2040	1
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		06/01/2018	Paydown		293,217	293,217	291,568	292,065		1,152		1,152		293,217				5,093	02/16/2039	1
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		06/01/2018	Paydown		1,070,340	1,070,340	1,105,126	1,082,835		(12,495)		(12,495)		1,070,340				24,409	02/20/2039	1
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		06/01/2018	Paydown		400,129	400,129	408,069	400,934		(804)		(804)		400,129				8,528	02/20/2039	1
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		06/01/2018	Paydown		3,000,995	3,000,995	3,046,713	3,021,859		(20,864)		(20,864)		3,000,995				55,288	04/16/2039	1
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		06/01/2018	Paydown		3,181,014	3,181,014	3,141,252	3,164,518		16,497		16,497		3,181,014				62,934	04/16/2039	1
38374U-AQ-4	GNR 2009-32 PD PAC-1-11 4.500% 01/20/38		06/01/2018	Paydown		1,716,072	1,716,072	1,607,745	1,707,701		8,371		8,371		1,716,072				32,322	01/20/2038	1
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		06/01/2018	Paydown		1,820,628	1,820,628	1,809,818	1,812,236		8,392		8,392		1,820,628				34,374	05/20/2039	1
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		06/01/2018	Paydown		294,117	294,117	290,854	292,067		2,050		2,050		294,117				5,614	05/16/2039	1
38374U-S9-3	GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39		06/01/2018	Paydown		888,682	888,682	882,017	882,095		6,587		6,587		888,682				16,712	06/20/2039	1
38374V-4X-4	GNR 2009-70 PE EXCH PAC-1-11 5.000% 05/20/38		06/01/2018	Paydown		548,033	548,033	567,557	549,078		(1,044)		(1,044)		548,033				11,472	05/20/2038	1
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		06/01/2018	Paydown		322,189	322,189	311,642	318,225		3,964		3,964		322,189				7,249	06/20/2039	1
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		06/01/2018	Paydown		1,433,267	1,433,267	1,459,245	1,455,466		(22,199)		(22,199)		1,433,267				26,914	03/20/2039	1
38374V-GF-0	GNR 2009-45 PD PAC-1-11 4.500% 12/16/37		06/01/2018	Paydown		3,479,017	3,479,017	3,259,404	3,457,484		21,533		21,533		3,479,017				68,350	12/16/2037	1
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		06/01/2018	Paydown		1,227,904	1,227,904	1,211,872	1,220,642		7,262		7,262		1,227,904				25,848	07/20/2039	1
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		06/01/2018	Paydown		1,219,362	1,219,362	1,227,364	1,218,879		483		483		1,219,362				25,904	07/20/2039	1
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		06/01/2018	Paydown		1,551,124	1,551,124	1,560,818	1,551,414		(290)		(290)		1,551,124				29,033	03/20/2039	1
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		06/01/2018	Paydown		1,313,172	1,313,172	1,304,144	1,305,826		7,346		7,346		1,313,172				25,134	04/16/2039	1
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		06/01/2018	Paydown		1,367,609	1,367,609	1,378,293	1,369,501		(1,893)		(1,893)		1,367,609				25,283	04/20/2039	1
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		06/01/2018	Paydown		1,821,433	1,821,433	1,816,746	1,817,216		4,217		4,217		1,821,433				33,921	04/16/2039	1
38374Y-E8-2	GNR 2010-87 DB SEQ 4.500% 07/20/40		06/01/2018	Paydown		2,433,071	2,433,071	2,477,931	2,449,033		(15,961)		(15,961)		2,433,071				45,839	07/20/2040	1
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		06/01/2018	Paydown		344,818	344,818	359,257	349,971		(5,154)		(5,154)		344,818				6,945	07/20/2040	1
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		06/01/2018	Paydown		2,730,348	2,730,348	2,793,487	2,750,300		(19,953)		(19,953)		2,730,348				51,415	07/20/2040	1
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		06/01/2018	Paydown		3,684,245	3,684,245	3,808,301	3,719,393		(35,148)		(35,148)		3,684,245				69,594	07/20/2040	1
38375A-4M-3	GNR 2010-10 PM PAC-1-11 5.000% 10/20/38		06/01/2018	Paydown		1,636,530	1,636,530	1,684,603	1,636,777		(247)		(247)		1,636,530				33,777	10/20/2038	1
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		06/01/2018	Paydown		381,206	381,206	390,260	383,221		(2,015)		(2,015)		381,206				8,193	07/16/2023	1
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		06/01/2018	Paydown		369,880	369,880	368,955	368,944		936		936		369,880				7,543	10/20/2038	1
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		06/01/2018	Paydown		290,000	290,000	299,244	292,023		(2,023)		(2,023)		290,000				6,588	07/20/2038	1
38375J-KY-0	GNR 2007-4 D CSTR SEQ 5.270% 08/16/40		06/01/2018	Paydown		366,754	366,754	362,997	363,089		3,665		3,665		366,754				6,866	08/16/2040	1
38375J-R4-9	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37		06/01/2018	Paydown		141,633	141,633	146,071	143,595		(1,962)		(1,962)		141,633				3,006	05/16/2037	1
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		06/01/2018	Paydown		89,145	89,145	88,309	88,462		683		683		89,145				1,613	12/20/2037	1
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		06/01/2018	Paydown		632,081	632,081	660,426	638,367		(6,286)		(6,286)		632,081				15,680	08/20/2038	1
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		06/01/2018	Paydown		273,488	273,488	272,121	272,181		1,307		1,307		273,488				5,578	10/20/2038	1
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		06/01/2018	Paydown		262,929	262,929	261,615	261,626		1,303		1,303		262,929				5,393	09/20/2038	1
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		06/01/2018	Paydown		837,224	837,224	863,387	838,649		(1,426)		(1,426)		837,224				17,207	08/20/2038	1
38376C-3H-0	GNR 2009-89 PV EXCH PAC-1-11 5.000% 10/20/39		06/01/2018	Paydown		428,953	428,953	435,387	430,002		(1,049)		(1,049)		428,953				10,524	10/20/2039	1
38376C-HF-9	GNR 2009-83 Y EXCH PAC-1-11 5.000% 08/20/38		06/01/2018	Paydown		2,338,677	2,338,677	2,435,148	2,343,712		(5,035)		(5,035)		2,338,677				48,560	08/20/2038	1
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		06/01/2018	Paydown		1,817,944	1,817,944	1,875,039	1,837,796		(19,852)		(19,852)		1,817,944				38,051	06/20/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38376C-QR-3	GNR 2009-77 BP PAC-1-11 5.000% 09/20/38		06/01/2018	Paydown		1,777,812	1,777,812	1,836,702	1,786,416		(8,604)		(8,604)		1,777,812				36,914	09/20/2038	1
38376C-XL-8	GNR 2009-79 MG EXCH PAC-1-11 5.000% 03/20/38		05/01/2018	Paydown		1,175,485	1,175,485	1,216,260	1,174,330		1,156		1,156		1,175,485				21,942	03/20/2038	1
38376C-XM-6	GNR 2009-79 ME EXCH PAC-1-11 5.000% 09/20/39		06/01/2018	Paydown		174,261	174,261	176,194	174,573		(312)		(312)		174,261				4,330	09/20/2039	1
38376E-AN-5	GNR 2009-88 PB PAC-1-11 5.000% 01/20/39		06/01/2018	Paydown		5,040,384	5,040,384	5,174,663	5,052,952		(12,568)		(12,568)		5,040,384				104,673	01/20/2039	1
38376F-5Q-1	GNR 2009-81 PY SC EXCH PAC-11 SEQ 5.000% 08/20/39		04/27/2018	JP MORGAN SECURITIES		15,129,484	14,428,356	14,964,910	14,569,289		(2,575)		(2,575)		14,566,714		562,770	562,770	242,477	08/20/2039	1
38376F-5Q-1	GNR 2009-81 PY SC EXCH PAC-11 SEQ 5.000% 08/20/39		05/01/2018	Paydown		751,353	751,353	779,294	758,692		(7,339)		(7,339)		751,353				74,173	08/20/2039	1
38376F-E9-9	GNR 2009-74 CX EXCH PAC-1-11 5.000% 09/20/39		06/01/2018	Paydown		2,159,123	2,159,123	2,204,329	2,166,849		(7,726)		(7,726)		2,159,123				50,100	09/20/2039	1
38376F-F2-3	GNR 2009-74 CY EXCH PAC-1-11 5.000% 02/20/38		05/01/2018	Paydown		816,163	816,163	841,158	814,426		1,737		1,737		816,163				14,227	02/20/2038	1
38376F-GE-6	GNR 2009-61 PE EXCH PAC-1-11 5.000% 08/16/39		06/01/2018	Paydown		1,202,629	1,202,629	1,210,709	1,203,082		(453)		(453)		1,202,629				24,372	08/16/2039	1
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		06/01/2018	Paydown		2,211,921	2,211,921	2,188,419	2,201,676		10,245		10,245		2,211,921				45,629	08/20/2039	1
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		06/01/2018	Paydown		567,130	567,130	571,916	567,764		(634)		(634)		567,130				11,762	09/20/2039	1
38376J-HQ-0	GNR 2009-104 NB PAC-1-11 5.000% 07/20/38		06/01/2018	Paydown		1,693,360	1,693,360	1,747,071	1,692,657		703		703		1,693,360				34,950	07/20/2038	1
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		06/01/2018	Paydown		579,263	579,263	573,471	576,395		2,868		2,868		579,263				10,893	11/20/2039	1
38376J-ZS-6	GNR 2009-100 PE PAC-1-11 5.000% 03/20/39		06/01/2018	Paydown		4,042,736	4,042,736	4,161,132	4,054,341		(11,604)		(11,604)		4,042,736				84,308	03/20/2039	1
38376J-ZW-7	GNR 2009-100 PM PAC-1-11 5.000% 03/20/39		06/01/2018	Paydown		899,282	899,282	916,846	899,646		(365)		(365)		899,282				18,754	03/20/2039	1
38376K-5L-1	GNR 2009-95 DU PAC-1-11 5.000% 02/20/39		06/01/2018	Paydown		2,572,440	2,572,440	2,673,730	2,585,488		(13,047)		(13,047)		2,572,440				53,895	02/20/2039	1
38376K-BR-1	GNR 2009-93 EX PAC-1-11 5.000% 02/20/39		06/01/2018	Paydown		2,511,188	2,511,188	2,636,748	2,522,699		(11,511)		(11,511)		2,511,188				52,142	02/20/2039	1
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39		06/01/2018	Paydown		827,820	827,820	848,289	831,240		(3,420)		(3,420)		827,820				17,189	10/20/2039	1
38376K-TY-7	GNR 2009-87 CH EXCH PAC-1-11 5.000% 03/20/38		06/01/2018	Paydown		1,807,374	1,807,374	1,864,420	1,805,582		1,793		1,793		1,807,374				37,708	03/20/2038	1
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		06/01/2018	Paydown		1,469,486	1,469,486	1,480,966	1,471,257		(1,771)		(1,771)		1,469,486				27,724	07/20/2040	1
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		06/01/2018	Paydown		812,607	812,607	741,702	789,064		23,543		23,543		812,607				15,383	12/20/2039	1
38376P-PF-1	GNR 2009-118 KT EXCH PAC-1-11 5.000% 10/20/38		06/01/2018	Paydown		3,847,845	3,847,845	3,952,458	3,847,882		(37)		(37)		3,847,845				79,846	10/20/2038	1
38376T-GV-8	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40		06/01/2018	Paydown		748,908	748,908	727,757	740,961		7,948		7,948		748,908				16,850	01/20/2040	1
38376T-JB-9	GNR 2010-3 HA PAC-1-11 5.000% 11/20/38		06/01/2018	Paydown		2,137,197	2,137,197	2,195,969	2,137,226		(30)		(30)		2,137,197				44,358	11/20/2038	1
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		06/01/2018	Paydown		2,243,318	2,243,318	2,046,105	2,175,626		67,692		67,692		2,243,318				42,319	12/20/2039	1
38376T-SW-3	GNR 2010-6 PD PAC-1-11 5.000% 03/16/38		06/01/2018	Paydown		2,199,714	2,199,714	2,272,579	2,200,569		(855)		(855)		2,199,714				46,469	03/16/2038	1
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		06/01/2018	Paydown		1,767,247	1,767,247	1,621,378	1,719,949		47,297		47,297		1,767,247				33,433	01/20/2040	1
38376V-3W-5	GNR 2010-19 PB EXCH PAC-1-11 5.000% 02/20/40		06/01/2018	Paydown		1,695,207	1,695,207	1,723,880	1,703,617		(8,410)		(8,410)		1,695,207				35,317	02/20/2040	1
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40		06/01/2018	Paydown		291,821	291,821	300,758	294,297		(2,476)		(2,476)		291,821				6,321	02/20/2040	1
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		06/01/2018	Paydown		737,963	737,963	671,439	714,964		22,999		22,999		737,963				14,184	02/20/2040	1
38376W-2T-1	GNR 2010-34 ND EXCH PAC-1-11 4.500% 11/20/38		06/01/2018	Paydown		3,206,341	3,206,341	3,170,770	3,195,026		11,314		11,314		3,206,341				60,174	11/20/2038	1
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		06/01/2018	Paydown		776,500	776,500	699,231	747,605		28,895		28,895		776,500				14,531	03/20/2040	1
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		06/01/2018	Paydown		3,648,063	3,648,063	3,389,487	3,559,036		89,027		89,027		3,648,063				68,295	02/20/2040	1
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		06/01/2018	Paydown		1,704,177	1,704,177	1,703,645	1,702,696		1,482		1,482		1,704,177				32,131	04/16/2040	1
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		06/01/2018	Paydown		2,059,183	2,059,183	1,949,789	2,019,454		39,729		39,729		2,059,183				38,670	03/20/2040	1
38376X-FN-8	GNR 2010-32 BP PAC-1-11 5.000% 06/20/39		06/01/2018	Paydown		2,495,111	2,495,111	2,573,083	2,503,016		(7,905)		(7,905)		2,495,111				51,611	06/20/2039	1
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		06/01/2018	Paydown		1,412,528	1,412,528	1,373,836	1,397,343		15,184		15,184		1,412,528				29,530	03/20/2040	1
38376X-Y9-8	GNR 2010-51 BY EXCH SC SEQ PT 4.500% 04/16/40		06/01/2018	Paydown		217,578	217,578	223,222	219,219		(1,641)		(1,641)		217,578				3,872	04/16/2040	1
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		06/01/2018	Paydown		1,597,648	1,597,648	1,590,159	1,593,086		4,561		4,561		1,597,648				30,548	04/16/2040	1
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		06/01/2018	Paydown		585,096	585,096	578,879	581,957		3,139		3,139		585,096				10,867	03/20/2040	1
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		06/01/2018	Paydown		2,613,013	2,613,013	2,555,854	2,588,438		24,576		24,576		2,613,013				48,916	04/20/2040	1
38376Y-YL-9	GNR 2010-43 PD EXCH PAC-1-11 4.500% 04/20/40		06/01/2018	Paydown		2,185,144	2,185,144	2,112,762	2,157,514		27,631		27,631		2,185,144				41,091	04/20/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38377D-U6-1	GNR 2010-105 MP EXCH PAC-1-11 4.500% 06/20/40		04/10/2018	KGS-ALPHA CAPITAL MARKETS LLC		86,407,107	82,087,874	83,139,625	82,251,662		246		246		82,251,908		4,155,199	4,155,199	1,354,450	06/20/2040	1
38377D-U6-1	GNR 2010-105 MP EXCH PAC-1-11 4.500% 06/20/40		04/01/2018	Paydown		1,595,555	1,595,555	1,615,998	1,598,738		(3,184)		(3,184)		1,595,555				23,933	06/20/2040	1
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		06/01/2018	Paydown		418,078	418,078	433,756	422,587		(4,509)		(4,509)		418,078				8,149	05/16/2040	1
38377E-GM-0	GNR 2010-42 GB AD PAC-11 5.000% 10/20/39		04/27/2018	KGS-ALPHA CAPITAL MARKETS LLC		18,843,369	17,906,097	18,619,543	18,132,660		(2,922)		(2,922)		18,129,738		713,631	713,631	300,922	10/20/2039	1
38377E-GM-0	GNR 2010-42 GB AD PAC-11 5.000% 10/20/39		05/01/2018	Paydown		840,308	840,308	873,789	850,941		(10,632)		(10,632)		840,308				90,353	10/20/2039	1
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		06/01/2018	Paydown		453,737	453,737	443,386	449,255		4,482		4,482		453,737				8,452	05/20/2040	1
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		06/01/2018	Paydown		848,963	848,963	826,678	840,399		8,564		8,564		848,963				15,958	05/20/2040	1
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		06/01/2018	Paydown		2,137,689	2,137,689	2,084,247	2,116,957		20,732		20,732		2,137,689				39,875	05/20/2040	1
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		06/01/2018	Paydown		1,137,749	1,137,749	1,202,769	1,160,023		(22,274)		(22,274)		1,137,749				21,157	02/20/2040	1
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		06/01/2018	Paydown		1,309,254	1,309,254	1,324,545	1,312,917		(3,663)		(3,663)		1,309,254				24,456	07/20/2040	1
38377G-B6-5	GNR 2010-77 B SEQ 4.500% 06/20/40		06/01/2018	Paydown		1,236,489	1,236,489	1,218,843	1,228,499		7,990		7,990		1,236,489				23,097	06/20/2040	1
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		06/01/2018	Paydown		2,484,846	2,484,846	2,450,971	2,466,875		17,971		17,971		2,484,846				46,261	06/20/2040	1
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		06/01/2018	Paydown		625,622	625,622	637,963	629,789		(4,168)		(4,168)		625,622				12,710	09/16/2040	1
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		06/01/2018	Paydown		657,108	657,108	644,377	651,533		5,576		5,576		657,108				13,117	08/20/2040	1
38377K-NT-3	GNR 2010-120 AY SEQ 4.000% 09/20/40		06/01/2018	Paydown		1,100,799	1,100,799	1,111,807	1,103,692		(2,892)		(2,892)		1,100,799				18,616	09/20/2040	1
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		06/01/2018	Paydown		3,041,340	3,041,340	3,045,141	3,041,340						3,041,340				49,824	10/16/2040	1
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		06/01/2018	Paydown		207,593	207,593	204,479	206,127		1,466		1,466		207,593				4,671	12/16/2040	1
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		06/01/2018	Paydown		7,413,073	7,413,073	7,494,869	7,438,351		(25,277)		(25,277)		7,413,073				123,922	11/20/2040	1
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		06/01/2018	Paydown		38,488	38,488	36,551	37,751		737		737		38,488				866	02/20/2041	1
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		06/01/2018	Paydown		585,547	585,547	616,736	596,266		(10,719)		(10,719)		585,547				8,621	02/20/2041	1
38377Q-X6-9	GNR 2011-37 B EXCH SEQ 4.500% 03/20/41		06/01/2018	Paydown		4,309,470	4,309,470	4,245,838	4,280,551		28,919		28,919		4,309,470				80,860	03/20/2041	1
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40		06/01/2018	Paydown		964,457	964,457	940,496	953,586		10,871		10,871		964,457				17,884	12/16/2040	1
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		06/01/2018	Paydown		4,053,167	4,053,167	3,938,350	4,001,457		51,710		51,710		4,053,167				70,269	12/16/2040	1
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		06/01/2018	Paydown		323,582	323,582	312,257	319,123		4,459		4,459		323,582				5,553	02/20/2041	1
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		06/01/2018	Paydown		951,418	951,418	1,010,896	971,169		(19,750)		(19,750)		951,418				17,576	01/20/2041	1
38377T-L2-5	GNR 2011-19 PY EXCH PAC-11 4.000% 02/20/41		06/01/2018	Paydown		405,225	405,225	370,021	391,783		13,442		13,442		405,225				7,433	02/20/2041	1
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		06/01/2018	Paydown		1,918,812	1,918,812	1,857,650	1,893,589		25,223		25,223		1,918,812				35,870	04/20/2041	1
38377U-AL-2	GNR 2011-35 KB PAC-1-11 4.500% 10/16/39		06/01/2018	Paydown		1,873,145	1,873,145	1,917,924	1,873,981		(837)		(837)		1,873,145				35,291	10/16/2039	1
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		06/01/2018	Paydown		69,881	69,881	67,610	67,806		2,075		2,075		69,881				1,160	04/20/2041	1
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		06/01/2018	Paydown		2,060,029	2,060,029	1,870,170	1,981,053		78,977		78,977		2,060,029				17,454	04/16/2041	1
38377W-AN-4	GNR 2011-73 KB SC SEQ 4.000% 01/16/41		06/01/2018	Paydown		475,465	475,465	468,333	472,313		3,152		3,152		475,465				8,259	01/16/2041	1
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41		06/01/2018	Paydown																05/20/2041	1
38377W-VN-1	GNR 2011-89 Z Z SEQ 3.500% 06/20/41		06/01/2018	Paydown		274,245	274,245	261,953	268,148		4,588		4,588		274,245				2,393	06/20/2041	1
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		06/01/2018	Paydown		14,187	14,187	14,592	14,539		(352)		(352)		14,187				148	09/16/2026	1
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		06/01/2018	Paydown		1,550	1,550	1,649	1,625		(75)		(75)		1,550				22	05/20/2039	1
38378D-Y2-5	GNR 2012-32 Z Z SEQ 3.500% 03/20/42		06/01/2018	Paydown		170,149	170,149	165,247	166,729		2,479		2,479		170,149				1,485	03/20/2042	1
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		06/01/2018	Paydown		4,620	4,620	4,597	4,597		22		22		4,620				29	08/16/2042	1
3837H0-G5-6	GNR 1997-4 ZA Z 7.500% 03/16/27		06/01/2018	Paydown		44,184	44,184	39,932	43,380		804		804		44,184				1,385	03/16/2027	1
3837H2-D3-0	GNR 1999-30 ZB Z SEQ 7.500% 08/16/29		06/01/2018	Paydown		67,989	67,989	62,917	66,848		1,141		1,141		67,989				2,062	08/16/2029	1
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		06/01/2018	Paydown		84,117	84,117	76,816	82,405		1,712		1,712		84,117				2,405	08/20/2029	1
3837H4-Z7-3	GNR 2000-31 PD PAC-11 7.500% 10/20/30		06/01/2018	Paydown		19,534	19,534	19,775	19,534						19,534				621	10/20/2030	1
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		04/15/2018	Redemption 100.0000		53,692	53,692	53,692	53,692						53,692				739	10/15/2022	1
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		05/15/2018	Redemption 100.0000		72,000	72,000	72,000	72,000						72,000				1,235	05/15/2030	1
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		05/15/2018	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				2,198	05/15/2030	1
690353-WG-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.310% 11/15/30		05/15/2018	Redemption 100.0000		279,069	279,069	279,069	279,069						279,069				3,223	11/15/2030	1
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		06/15/2018	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				513	12/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		06/15/2018	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				2,603	06/15/2030	1
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		06/20/2018	Redemption 100.0000		73,489	73,489	73,489	72,352		1,137		1,137		73,489				1,410	12/20/2032	1
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22		06/20/2018	Redemption 100.0000		535,000	535,000	535,000	535,000						535,000				5,350	12/20/2022	1
71654Q-BD-3	PETROLEOS MEXICANOS US GOVT GUARANT 1.950% 12/20/22		06/20/2018	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,750	12/20/2022	1
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		05/01/2018	Redemption 100.0000		107,315	107,315	107,315	107,315						107,315				1,468	08/01/2023	1
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		05/27/2018	Redemption 100.0000		113,639	113,639	113,639	113,639						113,639				2,037	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		06/07/2018	Redemption 100.0000		181,103	181,103	181,103	181,103						181,103				3,033	06/07/2022	1
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		05/22/2018	Redemption 100.0000		88,079	88,079	88,079	88,079						88,079				1,334	11/22/2022	1
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		04/30/2018	Redemption 100.0000		119,131	119,131	119,131	119,131						119,131				1,652	10/29/2021	1
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		05/15/2018	Redemption 100.0000		113,293	113,293	113,293	113,293						113,293				2,055	02/15/2022	1
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		05/19/2018	Redemption 100.0000		112,243	112,243	112,243	112,243						112,243				1,966	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		05/26/2018	Redemption 100.0000		83,837	83,837	83,837	83,837						83,837				1,569	02/26/2022	1
912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% 08/15/40		04/20/2018	DEUTSCHE BANK SECURITIES INCOR		25,210,324	22,300,000	22,888,859	22,798,044		(4,357)		(4,357)		22,793,687		2,416,637	2,416,637	591,997	08/15/2040	1
912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% 05/15/43		05/17/2018	BNP PARIBAS		18,301,055	19,500,000	18,978,555	19,031,886		4,684		4,684		19,036,570		(735,515)	(735,515)	284,883	05/15/2043	1
912810-RC-4	US TREASURY N/B United States Treasury No 3.62 3.625% 08/15/43		05/23/2018	Various		80,969,727	75,000,000	73,360,938	73,501,104		13,771		13,771		73,514,875		7,454,852	7,454,852	2,095,390	08/15/2043	1
912810-RZ-3	US TREASURY N/B United States Treasury No 2.75 2.750% 11/15/47		05/17/2018	ROYAL BANK OF SCOTLAND		7,969,156	8,800,000	8,601,313	8,601,688		1,657		1,657		8,603,345		(634,189)	(634,189)	122,973	11/15/2047	1
912828-3W-8	US TREASURY N/B United States Treasury No 2.75 2.750% 02/15/28		04/11/2018	GOLDMAN SACHS & COMPANY		35,112,469	35,300,000	35,189,688							35,189,688		(77,219)	(77,219)	147,490	02/15/2028	1
912828-QQ-6	US TREASURY N/B United States Treasury No 2.37 2.375% 05/31/18		05/31/2018	Maturity		5,000,000	5,000,000	5,036,523	5,002,756		(2,756)		(2,756)		5,000,000				59,375	05/31/2018	1
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		06/13/2018	Paydown		75,376	75,376	75,376	75,376						75,376				2,436	01/25/2023	1
0599999. Subtotal - Bonds - U.S. Governments						532,499,599	519,879,235	519,450,549	482,518,440		820,151		820,151		518,643,433		13,856,166	13,856,166	10,027,480	XXX	XXX
748148-RT-2	PROVINCE OF QUEBEC SR UNSEC 4.625% 05/14/18	A	05/14/2018	Maturity		150,000	150,000	150,512	150,024		(24)		(24)		150,000				3,469	05/14/2018	1FE
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	06/30/2018	Redemption 100.0000		240,000	240,000	214,604	217,557		22,443		22,443		240,000				6,900	12/31/2032	4FE
77586R-AA-8	ROMANIA SR UNSEC 6.750% 02/07/22	D	06/07/2018	HSBC SECURITIES USA INC		5,472,500	5,000,000	5,755,640	5,607,235		(61,913)		(61,913)		5,545,322		(72,822)	(72,822)	285,938	02/07/2022	2FE
900123-BA-7	REPUBLIC OF TURKEY SR UNSEC 6.750% 04/03/18	D	04/03/2018	Maturity		17,600,000	17,600,000	17,861,440	17,608,631		(8,631)		(8,631)		17,600,000				594,000	04/03/2018	3FE
X77765-AA-7	REPUBLIC OF SERBIA SR UNSEC 6.750% 11/01/24	D	05/01/2018	Redemption 100.0000		2,277,057	2,277,057	2,135,982	2,187,335		89,722		89,722		2,277,057				76,851	11/01/2024	3FE
1099999. Subtotal - Bonds - All Other Governments						25,739,557	25,267,057	26,118,178	25,770,782		41,597		41,597		25,812,379		(72,822)	(72,822)	967,158	XXX	XXX
36860P-AA-5	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21		05/02/2018	Redemption 100.0000		245,617	245,617	245,617	245,617						245,617				66,435	02/06/2021	1
696497-TR-7	PALM BEACH CNTY FL County of Palm Beach FL 5.898 5.898% 06/01/19		06/01/2018	Call 100.0000		2,170,000	2,170,000	2,170,000	2,170,000						2,170,000				63,993	06/01/2019	1FE
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38		06/01/2018	Call 100.0000		800,000	800,000	800,000	800,000						800,000				18,504	06/01/2038	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,215,617	3,215,617	3,215,617	3,215,617						3,215,617				148,932	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
193908-AS-9	OMOT 57 D PAC 9.900% 02/01/19		06/01/2018	Paydown		3,845	3,845	3,817	3,843		2		2		3,845				165	02/01/2019	1FE
20281P-BQ-4	OMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2018	Call 100.0000		765,000	765,000	765,000	765,000						765,000				21,956	06/01/2027	1FE
282089-AE-1	EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 5.750% 04/20/37		04/20/2018	Call 100.0000		375,000	375,000	375,000	375,000						375,000				10,781	04/20/2037	1FE
31283Y-X5-2	FG W20026 5.300% 11/01/22		06/01/2018	Paydown		89,482	89,482	89,873	89,473		9		9		89,482				2,229	11/01/2022	1
3128JD-AA-5	FH 138788 7.078% 11/01/31		06/01/2018	Paydown		4,292	4,292	4,395	6,300		(2,008)		(2,008)		4,292				4,588	11/01/2031	1
3128JR-RX-6	FH 847702 3.498% 09/01/36		06/01/2018	Paydown		1,712	1,712	1,725	1,712						1,712				23	09/01/2036	1
3128JR-SP-2	FH 847726 4.049% 03/01/37		06/01/2018	Paydown		1,895	1,895	1,947	1,938		(44)		(44)		1,895				29	03/01/2037	1
3128K7-U5-5	FG A46904 5.000% 09/01/35		06/01/2018	Paydown		2,489	2,489	2,448	2,449		40		40		2,489				52	09/01/2035	1
3128KU-ML-8	FG A63963 6.000% 08/01/37		06/01/2018	Paydown		858	858	871	871		(12)		(12)		858				18	08/01/2037	1
3128LX-B9-0	FG G01864 5.000% 01/01/34		06/01/2018	Paydown		969	969	954	955		14		14		969				20	01/01/2034	1
3128M1-UH-0	FG G12484 4.500% 06/01/21		06/01/2018	Paydown		816	816	802	805		11		11		816				15	06/01/2021	1
3128M4-PT-4	FG G02834 5.500% 05/01/37		06/01/2018	Paydown		5,168	5,168	5,176	5,176		(8)		(8)		5,168				117	05/01/2037	1
3128M4-R7-0	FG G02910 5.500% 04/01/37		06/01/2018	Paydown		1,296	1,296	1,298	1,298		(2)		(2)		1,296				29	04/01/2037	1
3128M5-YX-2	FG G04026 6.500% 09/01/37		06/01/2018	Paydown		488	488	500	500		(12)		(12)		488				16	09/01/2037	1
3128M6-AC-2	FG G04203 6.500% 05/01/38		06/01/2018	Paydown		12	12	12	12						12					05/01/2038	1
3128M6-EF-1	FG G04334 5.000% 04/01/38		06/01/2018	Paydown		2,111	2,111	2,076	2,076		35		35		2,111				44	04/01/2038	1
3128NH-3J-0	FH 1J1701 3.099% 05/01/37		06/01/2018	Paydown		12	12	12	12						12					05/01/2037	1
31280G-KU-5	FH 1N0307 3.650% 09/01/36		06/01/2018	Paydown		87	87	88	87						87				1	09/01/2036	1
3128QL-RD-5	FH 1H2584 3.627% 02/01/36		06/01/2018	Paydown		354	354	352	350		4		4		354				7	02/01/2036	1
3128QL-SL-6	FH 1H2623 3.420% 07/01/36		06/01/2018	Paydown		778	778	786	778						778				21	07/01/2036	1
3128S4-ER-4	FH 100144 3.625% 09/01/36		06/01/2018	Paydown		3,398	3,398	3,436	3,398						3,398				45	09/01/2036	1
312903-6K-8	FHR 175 H PAC 9.500% 08/15/21		06/15/2018	Paydown		293	293	300	293						293				12	08/15/2021	1
312903-6V-4	FHR 177 G TAC 9.750% 07/15/21		06/15/2018	Paydown		1,174	1,174	1,155	1,162		11		11		1,174				48	07/15/2021	1
312903-8H-3	FHR 179 D SUP 9.300% 07/15/21		06/15/2018	Paydown		2,563	2,563	2,457	2,532		32		32		2,563				96	07/15/2021	1
312903-E7-8	FHR 154 G TAC 9.500% 05/15/21		06/15/2018	Paydown		2,847	2,847	2,742	2,761		86		86		2,847				114	05/15/2021	1
312903-VK-0	FHR 140 F Z 9.500% 04/15/21		06/15/2018	Paydown		1,726	1,726	1,557	1,705		21		21		1,726				68	04/15/2021	1
312904-KT-1	FHR 1002 D SEQ 9.000% 10/15/20		06/01/2018	Paydown		1,025	1,025	918	1,010		15		15		1,025				37	10/15/2020	1
312904-KW-4	FHR 1001 G Z TAC-11 9.500% 10/15/20		06/01/2018	Paydown		11,057	11,057	10,112	10,933		123		123		11,057				438	10/15/2020	1FE
312904-N2-7	FHR 1030 F PAC-11 9.000% 12/15/20		06/01/2018	Paydown		4,608	4,608	4,395	4,566		42		42		4,608				178	12/15/2020	1FE
312905-WS-7	FHR 1074 H PAC 8.500% 05/15/21		06/01/2018	Paydown		3,394	3,394	3,204	3,362		32		32		3,394				131	05/15/2021	1
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		06/01/2018	Paydown		7,752	7,752	4,891	7,397		354		354		7,752				225	09/15/2021	1
312906-C3-2	FHR 1116 H PAC-1-11 9.000% 08/15/21		06/01/2018	Paydown		11,524	11,524	11,058	11,406		118		118		11,524				420	08/15/2021	1
312906-FZ-8	FHR 1105 E Z PAC 7.950% 07/15/21		06/01/2018	Paydown		312	312	256	310		2		2		312				11	07/15/2021	1
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		06/01/2018	Paydown		35,873	35,873	33,293	35,342		531		531		35,873				1,262	08/15/2021	1
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		06/01/2018	Paydown		35	35								35				134	08/15/2021	1
312906-ZJ-2	FHR 1124 L IO PAC-1-11 1108% 08/15/21		06/01/2018	Paydown		3	3								3				14	08/15/2021	1
312907-2C-1	FHR 1163 J PAC-1-11 7.500% 11/15/21		06/01/2018	Paydown		7,923	7,923	7,764	7,768		155		155		7,923				248	11/15/2021	1
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		06/01/2018	Paydown		16,384	16,384	15,923	15,929		454		454		16,384				431	01/15/2022	1
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		06/01/2018	Paydown		23	23								23				108	09/15/2021	1
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		06/01/2018	Paydown		13,643	13,643	13,596	13,596		47		47		13,643				500	10/15/2021	1
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		06/01/2018	Paydown		130	130								130				539	10/15/2021	1
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		06/01/2018	Paydown		13,020	13,020	12,631	12,639		381		381		13,020				377	10/15/2021	1
312907-WC-8	FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21		06/01/2018	Paydown		15,543	15,543	10,256	14,987		556		556		15,543				455	11/15/2021	1
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		06/01/2018	Paydown		11,188	11,188	10,846	10,852		336		336		11,188				327	12/15/2021	1
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		06/01/2018	Paydown		26	26								26				106	12/15/2021	1
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		06/01/2018	Paydown		7,286	7,286	7,237	7,237		49		49		7,286				228	01/15/2022	1
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		06/01/2018	Paydown		10,312	10,312	10,273	10,273		39		39		10,312				344	04/15/2022	1
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		06/01/2018	Paydown		12,519	12,519	12,356	12,358		160		160		12,519				418	05/15/2022	1
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		06/01/2018	Paydown		12,085	12,085	11,801	11,805		279		279		12,085				345	07/15/2022	1
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		06/01/2018	Paydown		14,847	14,847	14,688	14,690		156		156		14,847				530	07/15/2022	1
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		06/01/2018	Paydown		49	49				49		49		49				186	06/15/2022	1
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		06/01/2018	Paydown		34,987	34,987	27,465	34,070		917		917		34,987				1,067	06/15/2022	1
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		06/01/2018	Paydown															61	08/15/2022	1
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		06/01/2018	Paydown		24,280	24,280	23,911	23,916		364		364		24,280				758	09/15/2022	1
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		06/01/2018	Paydown		29,324	29,324	24,463	28,704		620		620		29,324				918	08/15/2022	1
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		06/01/2018	Paydown		16,925	16,925	12,799	16,379		546		546		16,925				494	09/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		06/01/2018	Paydown		21,332	21,332	17,499	20,840		492		492		21,332				667	08/15/2022	1
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		06/01/2018	Paydown		68	68				68		68		68				333	09/15/2022	1
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		06/01/2018	Paydown		29,964	29,964	29,352	29,361		603		603		29,964				866	10/15/2022	1
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		06/01/2018	Paydown		33,954	33,954	33,634	33,638		316		316		33,954				1,052	10/15/2022	1
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		06/01/2018	Paydown		19,739	19,739	19,371	19,376		363		363		19,739				623	11/15/2022	1
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		06/01/2018	Paydown		25,762	25,762	25,147	25,156		606		606		25,762				751	11/15/2022	1
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		06/01/2018	Paydown		30,014	30,014	29,480	29,486		527		527		30,014				936	12/15/2022	1
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		06/01/2018	Paydown		40,775	40,775	31,301	39,442		1,333		1,333		40,775				1,254	12/15/2022	1
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		06/01/2018	Paydown		23,953	23,953	23,529	23,534		420		420		23,953				751	12/15/2022	1
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		06/01/2018	Paydown		41,048	41,048	36,969	40,359		689		689		41,048				1,293	03/15/2023	1
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		06/01/2018	Paydown		30,250	30,250	29,880	29,884		365		365		30,250				956	01/15/2023	1
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		06/01/2018	Paydown		47,725	47,725	38,892	46,374		1,351		1,351		47,725				1,399	03/15/2023	1
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		06/01/2018	Paydown		59,865	59,865	59,379	59,383		482		482		59,865				1,906	02/25/2023	1
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		06/01/2018	Paydown		24,057	24,057	23,715	23,719		338		338		24,057				640	03/15/2023	1
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		06/01/2018	Paydown		57,007	57,007	53,481	55,857		1,150		1,150		57,007				1,651	04/15/2023	1
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		06/01/2018	Paydown		44,570	44,570	43,898	44,156		414		414		44,570				1,278	04/15/2023	1
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		06/01/2018	Paydown		64,566	64,566	64,566	64,566						64,566				1,990	04/15/2023	1
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		06/01/2018	Paydown															563	05/15/2023	1
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		06/01/2018	Paydown		43,708	43,708	43,708	43,708						43,708				1,326	05/15/2023	1
312916-FL-8	FHR 1526 L PAC-1-11 6.500% 06/15/23		06/01/2018	Paydown		20,232	20,232	19,932	19,936		296		296		20,232				559	06/15/2023	1
312916-LR-8	FHR 1523 PL PAC-11 6.500% 06/15/23		06/01/2018	Paydown		63,628	63,628	62,423	62,438		1,190		1,190		63,628				1,782	06/15/2023	1
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		06/01/2018	Paydown		91,970	91,970	90,666	90,681		1,289		1,289		91,970				2,677	07/15/2023	1
31292H-YA-6	FG C01605 4.500% 07/01/33		06/01/2018	Paydown		445	445	425	425		20		20		445				8	07/01/2033	1
31297S-QJ-7	FG A36757 5.500% 08/01/35		06/01/2018	Paydown		796	796	798	798		(1)		(1)		796				18	08/01/2035	1
3132H7-EZ-3	FG U99151 4.000% 12/01/46		06/01/2018	Paydown		1,029,744	1,029,744	1,063,854			(34,110)		(34,110)		1,029,744				7,710	12/01/2046	1
3132XC-R8-0	FG G67711 4.000% 03/01/48		06/01/2018	Paydown		183,496	183,496	188,055			(4,559)		(4,559)		183,496				612	03/01/2048	1
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		06/01/2018	Paydown		60,391	60,391	56,956	59,312		1,079		1,079		60,391				1,567	07/15/2031	1
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		06/01/2018	Paydown		29,601	29,601	27,741	29,109		492		492		29,601				883	07/15/2031	1
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		06/01/2018	Paydown		50,007	50,007	47,691	49,330		677		677		50,007				1,470	07/15/2031	1
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		06/01/2018	Paydown		17,422	17,422	16,306	17,069		353		353		17,422				457	07/15/2031	1
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		06/01/2018	Paydown		64,298	64,298	59,416	62,956		1,342		1,342		64,298				1,737	08/15/2031	1
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		06/01/2018	Paydown		92,192	92,192	85,192	90,026		2,166		2,166		92,192				2,180	08/15/2031	1
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		06/01/2018	Paydown		81,735	81,735	76,320	80,335		1,400		1,400		81,735				2,208	08/15/2031	1
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		06/01/2018	Paydown		78,882	78,882	77,305	78,333		550		550		78,882				2,389	02/15/2031	1
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		06/01/2018	Paydown		4,160	4,160	3,885	4,081		79		79		4,160				113	09/15/2031	1
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		06/01/2018	Paydown		32,179	32,179	29,912	31,604		575		575		32,179				905	09/15/2031	1
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		06/01/2018	Paydown		234,779	234,779	233,532	233,679		1,100		1,100		234,779				6,254	02/15/2032	1
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		06/01/2018	Paydown		11,473	11,473	11,372	11,410		63		63		11,473				287	02/15/2032	1
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		06/01/2018	Paydown		50,716	50,716	47,965	49,830		886		886		50,716				1,251	02/15/2032	1
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		06/01/2018	Paydown		12,089	12,089	10,819	11,623		466		466		12,089				288	10/15/2031	1
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		06/01/2018	Paydown		60,276	60,276	53,590	58,402		1,875		1,875		60,276				1,446	10/15/2031	1
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		06/01/2018	Paydown		120,033	120,033	107,279	116,336		3,697		3,697		120,033				2,858	10/15/2031	1
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		06/01/2018	Paydown		42,876	42,876	42,554	42,688		188		188		42,876				1,245	10/15/2031	1
31339G-HU-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		06/01/2018	Paydown		101,610	101,610	89,861	98,668		2,943		2,943		101,610				2,442	10/15/2031	1
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		06/01/2018	Paydown		36,881	36,881	32,599	35,689		1,191		1,191		36,881				875	10/15/2031	1
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		06/01/2018	Paydown		36,466	36,466	36,289	36,330		136		136		36,466				899	10/15/2031	1
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		06/01/2018	Paydown		55,841	55,841	49,969	54,030		1,811		1,811		55,841				1,335	10/15/2031	1
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		06/01/2018	Paydown		114,742	114,742	113,354	113,358		1,384		1,384		114,742				2,912	10/15/2031	1
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		06/01/2018	Paydown		89,397	89,397	88,866	89,018		378		378		89,397				2,211	11/15/2031	1
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		06/01/2018	Paydown		193,534	193,534	175,874	189,002		4,532		4,532		193,534				5,048	12/15/2031	1
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		06/01/2018	Paydown		18,677	18,677	18,502	18,567		111		111		18,677				460	12/15/2031	1
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		06/01/2018	Paydown		652,559	652,559	571,499	631,129		21,430		21,430		652,559				16,324	12/15/2031	1
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		06/01/2018	Paydown		105,695	105,695	104,522	104,525		1,170		1,170		105,695				2,897	01/15/2032	1
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		06/01/2018	Paydown		24,184	24,184	24,112	24,113		71		71		24,184				724	01/15/2032	1
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		06/01/2018	Paydown		31,720	31,720	31,582	31,599		121		121		31,720				827	02/15/2032	1
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		06/01/2018	Paydown		80,222	80,222	80,598	80,222						80,222				2,158	03/15/2032	1
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		06/01/2018	Paydown		179,319	179,319	177,313	177,319		2,001		2,001		179,319				5,744	03/15/2032	1
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		06/01/2018	Paydown		104,925	104,925	104,059	104,305		620		620		104,925				2,784	03/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		06/01/2018	Paydown		59,975	59,975	55,870	58,689		1,285		1,285		59,975				1,572	03/15/2032	1
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		06/01/2018	Paydown		188,704	188,704	187,593	187,595		1,109		1,109		188,704				5,282	03/15/2032	1
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		06/01/2018	Paydown		166,763	166,763	165,582	165,585		1,178		1,178		166,763				4,590	04/15/2032	1
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		06/01/2018	Paydown		153,434	153,434	152,553	152,554		879		879		153,434				4,087	04/15/2032	1
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		06/01/2018	Paydown		46,261	46,261	45,793	45,798		463		463		46,261				1,334	07/15/2023	1
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		06/01/2018	Paydown		147,256	147,256	146,206	146,215		1,041		1,041		147,256				4,220	08/15/2023	1
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		06/01/2018	Paydown		141,008	141,008	139,297	139,930		1,077		1,077		141,008				4,037	08/25/2023	1
3133T0-U2-8	FHR 1585 K PAC-1-11 6.500% 09/15/23		06/01/2018	Paydown		139,956	139,956	137,984	138,005		1,952		1,952		139,956				3,775	09/15/2023	1
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		06/01/2018	Paydown		401,675	401,675	398,767	398,792		2,883		2,883		401,675				11,796	08/15/2023	1
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		06/01/2018	Paydown		99,018	99,018	95,460	98,264		754		754		99,018				2,610	10/15/2023	1
3133T1-MB-5	FHR 1590 I PAC-1-11 6.500% 10/15/23		06/01/2018	Paydown		161,503	161,503	158,951	158,980		2,523		2,523		161,503				4,459	10/15/2023	1FE
3133T1-TW-2	FHR 1592 L PAC-1-11 6.500% 10/15/23		06/01/2018	Paydown		169,183	169,183	167,732	168,042		1,141		1,141		169,183				4,592	10/15/2023	1
3133T2-6L-9	FHR 1634 PK PAC-1-11 6.500% 12/15/23		06/01/2018	Paydown		290,453	290,453	287,152	287,184		3,268		3,268		290,453				7,855	12/15/2023	1
3133T2-BR-0	FHR 1617 PM PAC-11 6.500% 11/15/23		06/01/2018	Paydown		149,137	149,137	144,715	144,765		4,372		4,372		149,137				4,066	11/15/2023	1
3133T2-E7-1	FHR 1646 K PAC-1-11 6.500% 12/15/23		06/01/2018	Paydown		115,595	115,595	113,996	114,012		1,584		1,584		115,595				3,041	12/15/2023	1
3133T2-NA-4	FHR 1610 Z Z PAC-11 6.500% 11/15/23		06/01/2018	Paydown		192,191	192,191	178,677	189,575		2,616		2,616		192,191				5,137	11/15/2023	1
3133T2-T6-7	FHR 1633 Z Z PAC-11 6.500% 12/15/23		06/01/2018	Paydown		179,462	179,462	149,963	174,110		5,352		5,352		179,462				4,762	12/15/2023	1
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		06/01/2018	Paydown		367,905	367,905	320,138	358,777		9,128		9,128		367,905				9,581	12/25/2023	1
3133T3-4F-2	FHR 1669 I PAC-1-11 6.500% 02/15/24		06/01/2018	Paydown		420,853	420,853	413,676	413,752		7,101		7,101		420,853				11,436	02/15/2024	1
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		06/01/2018	Paydown		259,915	259,915	258,765	258,771		1,144		1,144		259,915				7,767	02/15/2024	1
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		06/01/2018	Paydown		179,293	179,293	169,908	177,413		1,880		1,880		179,293				5,404	01/15/2024	1
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		06/01/2018	Paydown		99,115	99,115	98,386	98,652		464		464		99,115				3,041	02/15/2024	1
3133T3-WY-0	FHR 1650 K PAC-1-11 6.500% 01/15/24		06/01/2018	Paydown		103,302	103,302	101,519	101,538		1,764		1,764		103,302				2,865	01/15/2024	1
3133T4-3T-1	FHR 1717 I PAC-1-11 6.500% 04/15/24		06/01/2018	Paydown		60,872	60,872	59,083	59,103		1,769		1,769		60,872				1,683	04/15/2024	1
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		06/01/2018	Paydown		36,802	36,802	36,055	36,063		739		739		36,802				993	03/15/2024	1
3133T4-P4-2	FHR 1684 I PAC-1-11 6.500% 03/15/24		06/01/2018	Paydown		291,763	291,763	286,532	286,884		4,879		4,879		291,763				8,052	03/15/2024	1
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		06/01/2018	Paydown		103,885	103,885	101,059	101,090		2,795		2,795		103,885				2,702	03/15/2024	1
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		06/01/2018	Paydown		232,180	232,180	214,078	214,290		17,890		17,890		232,180				5,683	07/17/2024	1
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		06/01/2018	Paydown		89,971	89,971	88,707	88,719		1,252		1,252		89,971				2,565	04/15/2024	1
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		06/01/2018	Paydown		290,197	290,197	284,839	284,887		5,310		5,310		290,197				8,976	04/25/2024	1
3133T5-LL-5	FHR 1727 I PAC-1-11 6.500% 05/15/24		06/01/2018	Paydown		121,782	121,782	116,310	116,374		5,408		5,408		121,782				3,290	05/15/2024	1
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		06/01/2018	Paydown		19,003	19,003	19,021	19,003						19,003				693	11/15/2024	1FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		06/01/2018	Paydown		23,243	23,243	23,113	23,113		130		130		23,243				823	02/15/2025	1
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		06/01/2018	Paydown		39,959	39,959	39,336	39,343		616		616		39,959				1,109	03/15/2026	1
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		06/01/2018	Paydown		27,426	27,426	27,062	27,065		361		361		27,426				783	03/15/2026	1
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		06/01/2018	Paydown		17,228	17,228	17,126	17,126		101		101		17,228				607	03/15/2025	1
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		06/01/2018	Paydown		19,519	19,519	19,519	19,519						19,519				680	05/15/2025	1
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		06/01/2018	Paydown		18,903	18,903	18,734	18,735		167		167		18,903				573	08/15/2026	1
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		06/01/2018	Paydown		28,337	28,337	25,663	27,794		543		543		28,337				811	08/15/2026	1
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		06/01/2018	Paydown		29,185	29,185	29,094	29,094		91		91		29,185				1,091	09/15/2026	1
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		06/01/2018	Paydown		21,585	21,585	21,498	21,498		87		87		21,585				637	09/15/2026	1
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		06/25/2018	Paydown		115,141	115,141	113,054	114,692		449		449		115,141				3,682	09/25/2026	1
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		06/01/2018	Paydown		13,799	13,799	13,567	13,569		230		230		13,799				407	10/15/2026	1
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		06/01/2018	Paydown		31,602	31,602	30,719	31,365		237		237		31,602				1,126	02/15/2027	1
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		06/01/2018	Paydown		5,269	5,269	5,081	5,210		59		59		5,269				163	02/15/2027	1
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		06/01/2018	Paydown		39,296	39,296	38,283	39,022		274		274		39,296				1,248	02/15/2027	1
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		06/01/2018	Paydown		14,936	14,936	14,768	14,769		166		166		14,936				442	02/15/2027	1
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		06/01/2018	Paydown		39,067	39,067	36,317	38,489		579		579		39,067				1,259	02/17/2027	1
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		06/01/2018	Paydown		28,980	28,980	25,792	28,399		581		581		28,980				983	02/15/2027	1
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		06/01/2018	Paydown		32,451	32,451	29,211	31,873		578		578		32,451				982	02/15/2027	1
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		06/01/2018	Paydown		72,440	72,440	68,569	71,634		806		806		72,440				2,787	02/15/2027	1
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		06/01/2018	Paydown		83,701	83,701	80,798	82,998		704		704		83,701				2,853	02/15/2027	1
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		06/01/2018	Paydown		20,240	20,240	18,614	19,939		301		301		20,240				653	03/15/2027	1
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		06/01/2018	Paydown		17,189	17,189	15,924	16,899		291		291		17,189				556	03/15/2027	1
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		06/01/2018	Paydown		13,284	13,284	13,076	13,077		207		207		13,284				441	12/15/2026	1
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		06/01/2018	Paydown		70,868	70,868	66,458	69,926		942		942		70,868				2,381	06/17/2027	1
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		06/01/2018	Paydown		49,865	49,865	49,559	49,625		239		239		49,865				1,440	07/20/2027	1
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		06/01/2018	Paydown		35,412	35,412	35,159	35,160		251		251		35,412				1,107	07/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		06/01/2018	Paydown		4,945	4,945	4,901	4,901		44		44		4,945				144	08/15/2027	1
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		06/01/2018	Paydown		7,843	7,843	7,686	7,784		59		59		7,843				213	08/15/2027	1
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		06/01/2018	Paydown		37,057	37,057	36,244	36,250		807		807		37,057				957	09/15/2027	1
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		06/01/2018	Paydown		14,435	14,435	14,196	14,197		237		237		14,435				387	09/15/2027	1
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		06/01/2018	Paydown		32,215	32,215	31,622	31,626		589		589		32,215				893	10/15/2027	1
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		06/01/2018	Paydown		26,546	26,546	26,117	26,119		426		426		26,546				627	10/15/2027	1
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		06/01/2018	Paydown		50,242	50,242	49,093	49,408		834		834		50,242				1,327	10/15/2027	1
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		06/01/2018	Paydown		26,284	26,284	25,700	25,958		326		326		26,284				731	11/15/2027	1
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		06/01/2018	Paydown		38,348	38,348	37,647	37,652		696		696		38,348				998	11/15/2027	1
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		06/01/2018	Paydown		53,525	53,525	52,666	52,879		646		646		53,525				1,540	12/15/2027	1
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		06/01/2018	Paydown		37,682	37,682	37,765	37,682						37,682				1,093	11/15/2022	1
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		06/01/2018	Paydown		36,479	36,479	36,057	36,060		420		420		36,479				865	12/15/2027	1
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		06/01/2018	Paydown		14,467	14,467	13,975	14,289		178		178		14,467				390	12/15/2027	1
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		06/01/2018	Paydown		74,370	74,370	74,356	74,327		44		44		74,370				2,161	01/20/2028	1
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 2.782% 01/15/28		06/01/2018	Paydown		26,025	26,025	26,029	26,025						26,025				250	01/15/2028	1
3133TC-JP-4	FHR 2026 S INV DLY SEQ 55.615% 01/15/28		06/01/2018	Paydown		1,646	1,646	1,008	1,275		371		371		1,646				407	01/15/2028	1
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		06/01/2018	Paydown		6,362	6,362	6,580	6,549		(187)		(187)		6,362				230	01/15/2028	1
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		06/01/2018	Paydown		47,138	47,138	43,875	46,336		802		802		47,138				1,235	04/15/2028	1
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		06/01/2018	Paydown		39,298	39,298	39,267	39,259		39		39		39,298				1,109	04/15/2028	1
3133TD-PX-8	FSPC T-11 AB SEQ PT 6.500% 01/25/28		06/01/2018	Paydown		211,905	211,905	206,415	211,905						211,905				5,822	01/25/2028	1FE
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		06/01/2018	Paydown		12,986	12,986	13,226	13,019		(32)		(32)		12,986				360	05/15/2028	1
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		06/01/2018	Paydown		8,196	8,196	7,652	8,009		187		187		8,196				227	08/15/2028	1
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		06/01/2018	Paydown		48,482	48,482	47,997	48,233		249		249		48,482				1,244	08/15/2028	1
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		06/01/2018	Paydown		9,089	9,089	7,899	8,817		272		272		9,089				243	08/15/2028	1
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		06/01/2018	Paydown		17,711	17,711	16,736	17,367		344		344		17,711				477	12/15/2028	1
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		06/01/2018	Paydown		48,160	48,160	42,636	46,349		1,810		1,810		48,160				1,198	02/15/2029	1
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		06/01/2018	Paydown		33,973	33,973	31,037	33,145		827		827		33,973				920	03/15/2029	1
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		06/01/2018	Paydown		45,458	45,458	42,872	44,567		891		891		45,458				1,198	03/15/2029	1
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		06/01/2018	Paydown		27,743	27,743	25,137	27,087		655		655		27,743				745	03/15/2029	1
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		06/01/2018	Paydown		39,646	39,646	36,988	38,805		841		841		39,646				1,183	03/15/2029	1
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		06/01/2018	Paydown		185,731	185,731	168,609	181,324		4,407		4,407		185,731				5,066	03/15/2029	1
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		06/01/2018	Paydown		109,369	109,369	105,256	108,284		1,085		1,085		109,369				2,900	05/15/2029	1
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		06/01/2018	Paydown		16,799	16,799	15,106	16,374		425		425		16,799				497	07/15/2029	1
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		06/01/2018	Paydown		39,945	39,945	36,042	38,986		959		959		39,945				1,191	08/15/2029	1
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		06/01/2018	Paydown		144,275	144,275	142,934	143,579		696		696		144,275				4,940	09/15/2029	1
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		06/01/2018	Paydown		233,823	233,823	227,143	231,835		1,988		1,988		233,823				8,171	09/15/2029	1
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		06/01/2018	Paydown		87,286	87,286	88,520	87,286						87,286				2,776	10/15/2029	1
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		06/01/2018	Paydown		46,797	46,797	44,914	46,275		522		522		46,797				1,515	10/20/2029	1
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		06/01/2018	Paydown		75,273	75,273	75,673	75,273						75,273				2,524	10/17/2029	1
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		06/01/2018	Paydown		80,794	80,794	73,093	78,989		1,805		1,805		80,794				2,391	10/15/2029	1
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		06/01/2018	Paydown		28,481	28,481	28,772	28,481						28,481				913	11/20/2029	1
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		06/01/2018	Paydown		47,792	47,792	46,082	47,346		445		445		47,792				1,464	01/15/2030	1
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		06/01/2018	Paydown		30,245	30,245	28,946	29,897		349		349		30,245				885	01/20/2030	1
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		06/01/2018	Paydown		30,244	30,244	29,361	30,002		242		242		30,244				920	01/15/2030	1
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		06/01/2018	Paydown		9,518	9,518	9,564	9,518						9,518				286	03/15/2030	1
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		06/01/2018	Paydown		23,842	23,842	22,945	23,608		234		234		23,842				881	03/15/2030	1
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		06/01/2018	Paydown		20,112	20,112	20,100	20,095		17		17		20,112				729	05/15/2030	1
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		06/01/2018	Paydown		37,543	37,543	35,982	37,154		389		389		37,543				962	08/15/2030	1
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		06/01/2018	Paydown		12,207	12,207	11,749	12,101		106		106		12,207				377	09/15/2030	1
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		06/01/2018	Paydown		20,995	20,995	20,217	20,789		206		206		20,995				620	09/15/2030	1
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		06/01/2018	Paydown		11,882	11,882	11,941	11,882						11,882				360	09/15/2030	1
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		06/01/2018	Paydown		40,081	40,081	40,469	40,081						40,081				1,110	10/15/2030	1
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		06/01/2018	Paydown		44,151	44,151	42,813	43,766		386		386		44,151				1,216	10/15/2030	1
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		06/01/2018	Paydown		62,048	62,048	59,731	61,380		668		668		62,048				1,922	10/15/2030	1
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		06/01/2018	Paydown		57,132	57,132	53,633	56,065		1,067		1,067		57,132				1,573	02/15/2031	1
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		06/01/2018	Paydown		14,107	14,107	13,541	13,940		167		167		14,107				413	02/15/2031	1
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		06/01/2018	Paydown		69,350	69,350	70,130	69,413		(63)		(63)		69,350				1,759	03/15/2031	1
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		06/01/2018	Paydown		31,467	31,467	29,008	30,952		514		514		31,467				858	03/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		06/01/2018	Paydown		30,296	30,296	28,629	29,850		446		446		30,296				868	05/15/2031	1
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		06/01/2018	Paydown		18,272	18,272	17,027	17,902		370		370		18,272				534	05/15/2031	1
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		06/01/2018	Paydown		65,051	65,051	62,774	64,291		759		759		65,051				1,518	04/15/2031	1
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		06/01/2018	Paydown		35,743	35,743	32,839	34,818		925		925		35,743				1,099	06/15/2031	1
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		06/01/2018	Paydown		35,518	35,518	33,986	35,080		437		437		35,518				1,014	06/15/2031	1
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		06/01/2018	Paydown		18,725	18,725	18,742	18,725						18,725				544	06/15/2031	1
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		06/01/2018	Paydown		13,809	13,809	13,628	13,732		77		77		13,809				403	06/15/2031	1
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		06/01/2018	Paydown		21,304	21,304	20,066	20,984		321		321		21,304				621	06/15/2031	1
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		06/01/2018	Paydown		71,554	71,554	67,260	70,344		1,209		1,209		71,554				1,995	03/15/2031	1
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		06/01/2018	Paydown		35,637	35,637	32,741	34,890		746		746		35,637				967	09/15/2031	1
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		06/01/2018	Paydown		383,656	383,656	362,196	376,742		6,914		6,914		383,656				10,385	09/15/2031	1
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		06/01/2018	Paydown		30,350	30,350	29,776	30,089		261		261		30,350				699	09/15/2031	1
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		06/01/2018	Paydown		14,432	14,432	14,300	14,300		132		132		14,432				383	09/15/2031	1
3133TV-HB-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		06/01/2018	Paydown		119,400	119,400	107,012	116,192		3,208		3,208		119,400				3,044	04/15/2032	1
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		06/01/2018	Paydown		179,304	179,304	178,183	178,536		768		768		179,304				5,467	04/15/2032	1
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		06/01/2018	Paydown		223,498	223,498	222,151	222,154		1,344		1,344		223,498				5,831	04/15/2032	1
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		06/01/2018	Paydown		99,158	99,158	99,746	99,158						99,158				2,782	04/15/2032	1
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		06/01/2018	Paydown		323,487	323,487	302,461	316,796		6,691		6,691		323,487				9,021	04/15/2032	1
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		06/01/2018	Paydown		47,466	47,466	44,455	46,536		930		930		47,466				1,230	04/15/2032	1
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		06/01/2018	Paydown		188,035	188,035	193,441	189,515		(1,480)		(1,480)		188,035				5,600	04/15/2032	1
31340Y-D3-0	FHR 71 F PAC-11 9.300% 12/15/20		06/15/2018	Paydown		1,986	1,986	2,000	1,986						1,986				77	12/15/2020	1
31340Y-E7-0	FHR 73 F Z PAC-11 8.600% 10/15/20		06/15/2018	Paydown		3,759	3,759	3,116	3,713		46		46		3,759				133	10/15/2020	1
31340Y-FN-4	FHR 19 F PAC-11 8.500% 03/15/20		06/15/2018	Paydown		318	318	276	314		4		4		318				11	03/15/2020	1
31340Y-JA-8	FHR 26 F PAC-11 9.500% 02/15/20		06/15/2018	Paydown		436	436	436	434		2		2		436				18	02/15/2020	1
31340Y-MX-4	FHR 39 F PAC-2-11 10.000% 05/15/20		06/15/2018	Paydown		3,139	3,139	3,173	3,137		3		3		3,139				130	05/15/2020	1
31340Y-S4-2	FHR 81 A XAC PAC 8.125% 11/15/20		06/15/2018	Paydown		37	37	37	37						37				1	11/15/2020	1
31340Y-SV-2	FHR 51 E PAC-11 10.000% 07/15/20		06/15/2018	Paydown		2,087	2,087	2,049	2,063		24		24		2,087				90	07/15/2020	1
31340Y-T7-4	FHR 83 Z Z 9.000% 10/15/20		06/15/2018	Paydown		3,170	3,170	2,744	3,133		37		37		3,170				120	10/15/2020	1
31340Y-TE-9	FHR 52 F Z PAC-11 9.500% 06/15/20		06/15/2018	Paydown		816	816	764	807		9		9		816				32	06/15/2020	1
31340Y-YB-9	FHR 65 E PAC-11 9.300% 08/15/20		06/15/2018	Paydown		9,121	9,121	9,146	9,101		20		20		9,121				370	08/15/2020	1
31358E-8R-6	FNR 1990-113 Z Z 9.500% 09/25/20		06/01/2018	Paydown		5,747	5,747	5,095	5,668		80		80		5,747				226	09/25/2020	1
31358E-DE-9	FNR 1990-46 E SEQ 9.500% 05/25/20		06/01/2018	Paydown		9,740	9,740	9,445	9,627		113		113		9,740				386	05/25/2020	1
31358E-J3-7	FNR 1990-97 G PAC 7.000% 08/25/20		06/01/2018	Paydown		1,688	1,688	1,588	1,670		18		18		1,688				49	08/25/2020	1
31358E-MS-8	FNR 1990-65 X Z PAC-11 9.500% 06/25/20		06/01/2018	Paydown		2,861	2,861	2,482	2,810		51		51		2,861				111	06/25/2020	1
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		06/01/2018	Paydown		3,807	3,807	3,473	3,748		59		59		3,807				102	02/25/2021	1
31358F-HX-0	FNR 1990-129 J PAC 9.500% 11/25/20		06/01/2018	Paydown		2,496	2,496	2,559	2,496						2,496				99	11/25/2020	1
31358F-SW-0	FNR 1990-142 Z Z SEQ 9.500% 12/25/20		06/01/2018	Paydown		3,000	3,000	2,777	2,960		40		40		3,000				119	12/25/2020	1
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		06/01/2018	Paydown		16	16				16		16		16				69	06/25/2021	1
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		06/01/2018	Paydown		933	933	875	918		15		15		933				33	05/25/2021	1
31358H-C4-5	FNR G-24 O SEQ 8.250% 08/25/21		06/01/2018	Paydown		3,141	3,141	3,064	3,066		74		74		3,141				107	08/25/2021	1
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		06/01/2018	Paydown		8,770	8,770	8,793	8,754		17		17		8,770				328	06/25/2021	1
31358H-QA-6	FNR G-21 M IO PAC 1196% 07/25/21		06/01/2018	Paydown		11	11				11		11		11				55	07/25/2021	1
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		06/01/2018	Paydown		33,657	33,657	26,840	32,892		765		765		33,657				1,123	08/25/2021	1
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		06/01/2018	Paydown		42	42				42		42		42				123	07/25/2021	1
31358H-WJ-0	FNR 1991-89 G TAC 8.400% 08/25/21		06/01/2018	Paydown		18,605	18,605	18,250	18,258		347		347		18,605				619	08/25/2021	1
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		06/01/2018	Paydown		5,721	5,721	5,544	5,547		174		174		5,721				178	08/25/2021	1
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		06/01/2018	Paydown		17	17				17		17		17				74	10/25/2021	1
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		06/01/2018	Paydown		2,559	2,559	2,385	2,511		47		47		2,559				87	10/25/2021	1
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		06/01/2018	Paydown		3,811	3,811	3,246	3,737		74		74		3,811				135	09/25/2021	1
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		06/01/2018	Paydown		7	7				7		7		7				28	10/25/2021	1
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		06/01/2018	Paydown		64	64				64		64		64				224	09/25/2021	1
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		06/01/2018	Paydown		11,118	11,118	11,020	11,020		97		97		11,118				416	09/25/2021	1
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		06/01/2018	Paydown		8,982	8,982	8,837	8,840		142		142		8,982				315	09/25/2021	1
31358J-Y5-4	FNR G-35 O IO TAC-11 1070% 10/25/21		06/01/2018	Paydown		62	62				62		62		62				275	10/25/2021	1
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		06/01/2018	Paydown		22,705	22,705	16,507	21,937		768		768		22,705				706	12/25/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		06/01/2018	Paydown		5,490	5,490	4,132	5,293		198		198		5,490				171	12/25/2021	1
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		06/01/2018	Paydown		6,986	6,986	6,792	6,986						6,986				247	12/25/2021	1
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		06/01/2018	Paydown		5,095	5,095	3,985	4,959		136		136		5,095				167	11/25/2021	1
31358L-D2-9	FNR 1992-19 PJ IO PZ PAC-11 CPT 1023% 02/25/22		06/01/2018	Paydown		41	41	33	33		9		9		41				176	02/25/2022	1
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		06/01/2018	Paydown		8,877	8,877	8,545	8,552		325		325		8,877				255	01/25/2022	1
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		06/01/2018	Paydown		54,944	54,944	53,301	53,331		1,613		1,613		54,944				1,707	02/25/2022	1
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		06/01/2018	Paydown		79,507	79,507	58,575	76,731		2,776		2,776		79,507				2,438	02/25/2022	1
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		06/01/2018	Paydown		15,884	15,884	15,518	15,525		359		359		15,884				480	04/25/2022	1
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		06/01/2018	Paydown		39,523	39,523	33,804	38,726		797		797		39,523				1,264	07/25/2022	1
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		06/01/2018	Paydown		26,927	26,927	25,493	26,498		429		429		26,927				940	06/25/2022	1
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		06/01/2018	Paydown		26,012	26,012	22,136	25,458		554		554		26,012				866	07/25/2022	1
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		06/01/2018	Paydown		20,142	20,142	19,832	19,835		307		307		20,142				678	07/25/2022	1
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		06/01/2018	Paydown		26	26		26				26		26				107	06/25/2022	1
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		06/01/2018	Paydown		6,442	6,442	6,059	6,172		270		270		6,442				163	07/25/2022	1
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		06/01/2018	Paydown		57,615	57,615	47,101	56,236		1,379		1,379		57,615				1,844	08/25/2022	1
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		06/01/2018	Paydown		32	32		32				32		32				157	07/25/2022	1
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		06/01/2018	Paydown		18,681	18,681	17,798	17,813		869		869		18,681				460	08/25/2022	1
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		06/01/2018	Paydown		27,733	27,733	23,798	27,125		608		608		27,733				932	08/25/2022	1
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		06/01/2018	Paydown		7,540	7,540	7,445	7,487		53		53		7,540				219	10/25/2022	1
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		06/01/2018	Paydown		6,700	6,700	6,268	6,593		107		107		6,700				193	09/25/2022	1
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		06/01/2018	Paydown															150	10/25/2022	1
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		06/01/2018	Paydown		25,953	25,953	20,454	25,122		832		832		25,953				700	10/25/2022	1
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		06/01/2018	Paydown															97	09/25/2022	1
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		06/01/2018	Paydown		30,329	30,329	29,539	29,550		779		779		30,329				873	10/25/2022	1
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		06/01/2018	Paydown		21	21		21				21		21				104	09/25/2022	1
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		06/01/2018	Paydown		29,778	29,778	29,461	29,464		314		314		29,778				991	09/25/2022	1
31358Q-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		06/01/2018	Paydown		89	89		89				89		89				351	09/25/2022	1
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		06/01/2018	Paydown		53,563	53,563	52,894	52,899		663		663		53,563				1,589	01/25/2023	1
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		06/01/2018	Paydown		10,898	10,898	10,654	10,657		241		241		10,898				302	01/25/2023	1
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		06/01/2018	Paydown		40,962	40,962	39,826	39,841		1,120		1,120		40,962				1,132	11/25/2022	1
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		06/01/2018	Paydown		19,339	19,339	18,976	18,979		360		360		19,339				599	12/25/2022	1
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		06/01/2018	Paydown		58,145	58,145	54,165	57,320		825		825		58,145				1,839	03/25/2023	1
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		06/01/2018	Paydown		32,170	32,170	31,528	31,535		634		634		32,170				855	02/25/2023	1
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		06/01/2018	Paydown		58,678	58,678	50,482	57,389		1,289		1,289		58,678				1,771	02/25/2023	1
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		06/01/2018	Paydown		60,941	60,941	59,271	59,533		1,407		1,407		60,941				1,887	03/25/2023	1
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		06/01/2018	Paydown		17,492	17,492	14,606	17,050		442		442		17,492				509	03/25/2023	1
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		06/01/2018	Paydown		59,270	59,270	58,870	58,871		398		398		59,270				1,867	03/25/2023	1
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		06/01/2018	Paydown		15,973	15,973	15,732	15,734		239		239		15,973				475	05/25/2023	1
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		06/01/2018	Paydown		112,356	112,356	110,039	110,066		2,290		2,290		112,356				3,161	03/25/2023	1
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		06/01/2018	Paydown		36,437	36,437	33,712	33,748		2,688		2,688		36,437				759	04/25/2023	1
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		06/01/2018	Paydown		57	57		57				57		57				216	05/25/2023	1
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		06/01/2018	Paydown		37,096	37,096	37,224	37,096						37,096				1,146	05/25/2023	1
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		06/01/2018	Paydown		121,633	121,633	119,828	120,675		958		958		121,633				3,612	06/25/2023	1
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		06/01/2018	Paydown		53,618	53,618	52,830	53,161		457		457		53,618				1,658	06/25/2023	1
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		06/01/2018	Paydown		44,509	44,509	43,686	43,694		815		815		44,509				1,334	07/25/2023	1
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		06/01/2018	Paydown		112,286	112,286	110,627	110,643		1,643		1,643		112,286				3,228	07/25/2023	1
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		06/01/2018	Paydown		120,094	120,094	118,521	118,534		1,560		1,560		120,094				3,511	07/25/2023	1
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		06/01/2018	Paydown		143,066	143,066	131,330	140,578		2,488		2,488		143,066				4,028	07/25/2023	1
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		06/01/2018	Paydown															116	07/25/2023	1
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		06/01/2018	Paydown		33,336	33,336	32,746	33,051		285		285		33,336				968	08/25/2023	1
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		06/01/2018	Paydown		173,196	173,196	165,348	171,230		1,966		1,966		173,196				5,017	09/25/2023	1
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		06/01/2018	Paydown		163,485	163,485	152,015	161,096		2,389		2,389		163,485				4,793	09/25/2023	1
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		06/01/2018	Paydown		39,813	39,813	39,813	39,813						39,813				1,110	09/25/2023	1
31359E-5P-2	FNR 1993-210 PM PAC-1-11 6.500% 11/25/23		06/01/2018	Paydown		284,705	284,705	282,133	282,151		2,553		2,553		284,705				7,734	11/25/2023	1
31359E-RZ-6	FNR 1993-201 L PAC-1-11 6.500% 10/25/23		06/01/2018	Paydown		122,610	122,610	121,497	121,504		1,106		1,106		122,610				3,373	10/25/2023	1
31359E-V4-0	FNR 1993-206 L PAC-11 6.500% 11/25/23		06/01/2018	Paydown		123,694	123,694	122,381	122,603		1,091		1,091		123,694				3,426	11/25/2023	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		06/01/2018	Paydown		145,917	145,917	137,231	144,523		1,394		1,394		145,917				4,224	12/25/2023	1
31359F-Z7-6	FNR 1993-252 K PAC-1-11 6.500% 12/25/23		06/01/2018	Paydown		192,206	192,206	188,361	188,397		3,809		3,809		192,206				5,249	12/25/2023	1
31359G-2Q-8	FNR 1994-39 PL PAC-1-11 6.500% 03/25/24		06/01/2018	Paydown		131,735	131,735	129,016	129,042		2,693		2,693		131,735				3,480	03/25/2024	1
31359G-B8-8	FNR 1994-30 K PAC-1-11 6.500% 02/25/24		06/01/2018	Paydown		168,725	168,725	165,947	165,972		2,753		2,753		168,725				4,434	02/25/2024	1
31359G-BX-3	FNR 1993-225 PJ PAC-1-11 6.500% 12/25/23		06/01/2018	Paydown		210,989	210,989	208,852	208,867		2,122		2,122		210,989				5,530	12/25/2023	1
31359G-E9-3	FNR 1994-28 L PAC-11 6.500% 03/25/24		06/01/2018	Paydown		171,914	171,914	168,575	168,606		3,308		3,308		171,914				4,782	03/25/2024	1
31359G-ER-3	FNR 1993-225 OK PAC-1-11 6.500% 12/25/23		06/01/2018	Paydown		298,237	298,237	292,939	292,989		5,248		5,248		298,237				7,817	12/25/2023	1
31359G-L4-6	FNR 1994-44 K PAC-1-11 6.500% 03/25/24		06/01/2018	Paydown		75,272	75,272	73,800	73,814		1,458		1,458		75,272				2,027	03/25/2024	1
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		06/01/2018	Paydown		187,885	187,885	187,709	187,567		318		318		187,885				5,482	01/25/2024	1
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		06/01/2018	Paydown		434,015	434,015	431,077	431,088		2,927		2,927		434,015				12,699	03/25/2024	1
31359H-CY-8	FNR 1994-56 K PAC-1-11 6.500% 03/25/24		06/01/2018	Paydown		73,643	73,643	71,207	71,231		2,413		2,413		73,643				2,060	03/25/2024	1
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		06/01/2018	Paydown		118,037	118,037	114,940	114,972		3,065		3,065		118,037				3,302	03/25/2024	1
31359H-GM-0	FNR 1994-36 K PAC-1-11 6.500% 03/25/24		06/01/2018	Paydown		415,670	415,670	406,698	406,785		8,885		8,885		415,670				10,869	03/25/2024	1
31359H-JN-5	FNR 1994-55 N W CPT 6.466% 12/25/23		06/01/2018	Paydown		7,633	7,633	7,586	7,633						7,633				207	12/25/2023	1
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		06/01/2018	Paydown		54,674	54,674	53,736	53,745		928		928		54,674				1,562	03/25/2024	1
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		06/01/2018	Paydown		116,618	116,618	113,511	113,543		3,074		3,074		116,618				3,611	06/17/2024	1
31359K-EN-3	FNR 1996-23 G SEQ 6.500% 07/25/26		06/01/2018	Paydown		42,798	42,798	41,816	41,826		973		973		42,798				1,142	07/25/2026	1
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		06/01/2018	Paydown		30,252	30,252	28,613	29,839		413		413		30,252				960	11/25/2026	1
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		06/01/2018	Paydown		14,400	14,400	14,058	14,262		138		138		14,400				407	12/25/2026	1
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		06/01/2018	Paydown		23,684	23,684	23,236	23,496		188		188		23,684				708	07/22/2026	1
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		06/01/2018	Paydown		30,315	30,315	29,210	30,040		275		275		30,315				1,002	12/18/2026	1
31359L-F3-4	FNR 1995-24 H SC PT 6.500% 09/25/23		06/01/2018	Paydown		21,827	21,827	21,471	21,474		353		353		21,827				579	09/25/2023	1FE
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		06/01/2018	Paydown		10,902	10,902	10,895	10,883		19		19		10,902				344	10/25/2022	1
31359L-ZB-4	FNR 1995-19 Z SC Z SEQ 6.500% 11/25/23		06/01/2018	Paydown		104,193	104,193	87,050	102,235		1,958		1,958		104,193				2,843	11/25/2023	1
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		06/01/2018	Paydown		94,554	94,554	93,034	93,993		560		560		94,554				2,756	03/18/2027	1
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		06/01/2018	Paydown		24,801	24,801	24,754	24,749		51		51		24,801				713	04/18/2027	1
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		06/01/2018	Paydown		61,646	61,646	56,455	60,544		1,103		1,103		61,646				1,703	04/18/2027	1
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		06/01/2018	Paydown		64,982	64,982	56,055	63,239		1,743		1,743		64,982				2,234	01/20/2027	1
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		06/01/2018	Paydown		14,432	14,432	14,251	14,252		180		180		14,432				406	03/18/2027	1
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		06/01/2018	Paydown		22,091	22,091	20,330	21,712		378		378		22,091				730	03/18/2027	1
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		06/01/2018	Paydown		183,524	183,524	173,531	180,523		3,001		3,001		183,524				6,243	06/17/2027	1
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		06/01/2018	Paydown		10,569	10,569	9,994	10,396		173		173		10,569				360	06/17/2027	1
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		06/01/2018	Paydown		42,769	42,769	42,114	42,118		650		650		42,769				1,080	09/18/2027	1
31359P-7M-2	FNGT 1998-T3 B PT 10.902% 09/25/23		06/01/2018	Paydown		26,396	26,396	28,272	26,511		(115)		(115)		26,396				976	09/25/2023	1
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		06/01/2018	Paydown		7,799	7,799	7,310	7,688		111		111		7,799				210	05/18/2027	1
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		06/01/2018	Paydown		139,086	139,086	133,420	137,645		1,442		1,442		139,086				3,460	05/18/2027	1
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		06/01/2018	Paydown		73,183	73,183	65,747	71,748		1,435		1,435		73,183				2,179	04/17/2027	1
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		06/01/2018	Paydown		44,384	44,384	43,524	44,087		298		298		44,384				1,652	06/18/2027	1
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		06/01/2018	Paydown		27,672	27,672	26,171	27,299		373		373		27,672				920	06/18/2027	1
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		06/01/2018	Paydown		38,419	38,419	38,119	38,121		298		298		38,419				1,159	06/18/2027	1
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		06/01/2018	Paydown		18,462	18,462	17,262	18,167		295		295		18,462				485	07/18/2027	1
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		06/01/2018	Paydown		20,617	20,617	18,561	20,211		406		406		20,617				660	07/18/2027	1
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		06/01/2018	Paydown		28,297	28,297	28,186	28,185		112		112		28,297				867	07/20/2027	1
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		06/01/2018	Paydown		50,578	50,578	50,179	50,181		397		397		50,578				1,433	09/18/2027	1
31359Q-QZ-0	FNR 1997-59 Y SEQ 6.500% 09/18/27		06/01/2018	Paydown		6,778	6,778	6,646	6,647		131		131		6,778				184	09/18/2027	1
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		06/01/2018	Paydown		60,367	60,367	59,148	59,466		901		901		60,367				1,535	11/18/2027	1
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		06/01/2018	Paydown		5,882	5,882	5,729	5,730		152		152		5,882				159	11/18/2027	1
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		06/01/2018	Paydown		16,736	16,736	16,578	16,646		90		90		16,736				494	11/18/2027	1
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		06/01/2018	Paydown		43,076	43,076	42,471	42,474		601		601		43,076				1,228	01/18/2028	1
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		06/01/2018	Paydown		6,314	6,314	6,104	6,238		76		76		6,314				172	01/18/2028	1
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		06/01/2018	Paydown		33,072	33,072	32,581	32,858		214		214		33,072				948	02/18/2028	1
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		06/01/2018	Paydown		47,330	47,330	47,333	47,330						47,330				1,376	01/20/2028	1
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		06/01/2018	Paydown		53,772	53,772	53,369	53,437		335		335		53,772				1,497	05/25/2031	1
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		06/01/2018	Paydown		68,116	68,116	67,860	67,859		257		257		68,116				1,702	04/25/2031	1
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		06/01/2018	Paydown		28,009	28,009	27,360	27,698		311		311		28,009				696	04/25/2031	1
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		06/01/2018	Paydown		33,846	33,846	33,776	33,769		76		76		33,846				997	04/20/2028	1
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		06/01/2018	Paydown		53,977	53,977	49,549	52,769		1,208		1,208		53,977				1,592	08/25/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31359Y-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		06/01/2018	Paydown		13,215	13,215	12,323	12,973		242		242		13,215				358	05/25/2029	1
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		06/01/2018	Paydown		23,866	23,866	23,229	23,588		279		279		23,866				752	10/25/2029	1
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		06/01/2018	Paydown		9,413	9,413	9,178	9,295		118		118		9,413				304	10/25/2029	1
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		06/01/2018	Paydown		9,128	9,128	9,143	9,128						9,128				255	11/17/2039	1
313602-HY-3	FNR 1988-30 D PAC-11 9.500% 12/25/18		06/01/2018	Paydown		603	603	567	597		6		6		603				23	12/25/2018	1
313602-LG-7	FNR 1989-6 E SCH-11 9.500% 02/25/19		06/01/2018	Paydown		812	812	808	807		5		5		812				32	02/25/2019	1
313602-VN-1	FNR 1989-35 G SEQ 9.500% 07/25/19		06/01/2018	Paydown		1,725	1,725	1,653	1,719		6		6		1,725				68	07/25/2019	1
313603-4Z-2	FNR 1990-39 K PAC-11 9.500% 04/25/20		06/01/2018	Paydown		622	622	616	616		6		6		622				25	04/25/2020	1
313603-5T-5	FNR 1990-42 G SEQ 9.800% 04/25/20		06/01/2018	Paydown		213	213	211	211		2		2		213				9	04/25/2020	1
313603-JT-0	FNR 1989-91 Z Z 9.150% 12/25/19		06/01/2018	Paydown		578	578	479	567		11		11		578				21	12/25/2019	1
313603-S6-0	FNR 1990-26 K PAC-11 9.500% 03/25/20		06/01/2018	Paydown		2,298	2,298	2,277	2,277		21		21		2,298				90	03/25/2020	1
313603-YZ-9	FNR 1990-14 K PO PAC-11 0.000% 02/25/20		06/01/2018	Paydown		300	300	54	278		22		22		300					02/25/2020	1
313626-ZH-9	FN 79944 9.750% 08/01/19		06/01/2018	Paydown		143	143	143	143						143				6	08/01/2019	1
31362K-CT-7	FN 63082 9.750% 06/01/18		05/01/2018	Paydown		311	311	311	311						311				12	06/01/2018	1
31362K-CT-7	FN 63082 9.750% 06/01/18		06/01/2018	Maturity		68	68	68	68						68				3	06/01/2018	1
313637-FB-1	FN 109162 6.640% 03/01/28		06/01/2018	Paydown		1,138	1,138	1,138	1,138						1,138				32	03/01/2028	1
313637-FH-8	FN 109168 6.640% 07/01/28		06/01/2018	Paydown		1,274	1,274	1,274	1,274						1,274				35	07/01/2028	1
313637-LM-0	FN 109332 6.240% 07/01/29		06/01/2018	Paydown		883	883	883	883						883				23	07/01/2029	1
31363C-BZ-1	FN 84656 9.500% 10/01/19		06/01/2018	Paydown		209	209	209	209						209				8	10/01/2019	1
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		06/01/2018	Paydown		1,495,602	1,495,602	1,445,489	1,473,907		21,695		21,695		1,495,602				8,931	09/25/2041	1
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		06/01/2018	Paydown		192,442	192,442	203,809	201,292		(8,850)		(8,850)		192,442				2,856	08/25/2043	1
3136B1-U9-3	FNR 2018-40 PS INV PAC 4.794% 06/25/48		06/25/2018	Paydown		193,866	193,866	193,078			788		788		193,866				811	06/25/2048	1
31371L-JL-4	FN 255067 5.000% 01/01/24		06/01/2018	Paydown		2,144	2,144	2,119	2,122		22		22		2,144				45	01/01/2024	1
31371L-U9-8	FN 255408 5.500% 09/01/24		06/01/2018	Paydown		757	757	761	760		(3)		(3)		757				18	09/01/2024	1
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		06/01/2018	Paydown		873,967	873,967	854,537	865,922		8,045		8,045		873,967				14,789	07/15/2041	1
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		06/01/2018	Paydown		98,516	98,516	92,882	96,996		1,521		1,521		98,516				1,644	08/15/2041	1
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		06/01/2018	Paydown		22,835	22,835	22,239	22,469		366		366		22,835				378	09/15/2041	1
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 4.177% 09/15/38		06/15/2018	Paydown				590,408			(590,408)		(590,408)						42,319	09/15/2038	1
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 4.177% 03/15/37		06/15/2018	Paydown				498,952			(498,952)		(498,952)						37,785	03/15/2037	1
31381D-UM-5	FN 457888 6.500% 01/01/29		06/01/2018	Paydown		1,019	1,019	990	992		27		27		1,019				28	01/01/2029	1
31385X-EC-7	FN 555531 5.500% 06/01/33		06/01/2018	Paydown		3,293	3,293	3,311	3,310		(17)		(17)		3,293				75	06/01/2033	1
31385X-F9-3	FN 555592 5.500% 07/01/33		06/01/2018	Paydown		1,166	1,166	1,173	1,172		(6)		(6)		1,166				26	07/01/2033	1
3138EP-AQ-7	FN AL6314 4.000% 02/01/45		06/01/2018	Paydown		1,106,110	1,106,110	1,182,846	1,181,426		(75,316)		(75,316)		1,106,110				20,599	02/01/2045	1
3138ER-2H-2	FN AL9775 3.500% 01/01/47		06/01/2018	Paydown		2,316,127	2,316,127	2,387,058	2,385,099		(68,972)		(68,972)		2,316,127				33,767	01/01/2047	1
3138ER-QZ-6	FN AL9471 4.000% 12/01/46		06/01/2018	Paydown		1,672,086	1,672,086	1,788,087	1,786,098		(114,011)		(114,011)		1,672,086				27,835	12/01/2046	1
3138ER-YV-6	FN AL9723 3.500% 02/01/47		06/01/2018	Paydown		4,923,858	4,923,858	5,057,725	5,054,386		(130,528)		(130,528)		4,923,858				73,737	02/01/2047	1
3138MB-LL-8	FN AP7530 2.500% 09/01/27		06/01/2018	Paydown		4,691	4,691	4,923	4,896		(205)		(205)		4,691				47	09/01/2027	1
3138W6-5D-4	FN AR8943 2.500% 03/01/23		06/01/2018	Paydown		825	825	861	853		(28)		(28)		825				9	03/01/2023	1
3138WD-4Z-1	FN AS4439 4.000% 02/01/45		06/01/2018	Paydown		660,709	660,709	706,546	705,687		(44,978)		(44,978)		660,709				12,603	02/01/2045	1
3138WH-YT-3	FN AS7921 3.500% 09/01/46		06/01/2018	Paydown		4,608,402	4,608,402	4,715,691	4,712,643		(104,242)		(104,242)		4,608,402				69,201	09/01/2046	1
3138WJ-LS-5	FN AS8436 3.500% 12/01/46		06/01/2018	Paydown		2,230,193	2,230,193	2,285,233	2,283,697		(53,504)		(53,504)		2,230,193				31,703	12/01/2046	1
31391U-QC-2	FN 677351 5.500% 01/01/33		06/01/2018	Paydown		207	207	209	209		(1)		(1)		207				5	01/01/2033	1
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		06/01/2018	Paydown		53,347	53,347	49,763	52,158		1,189		1,189		53,347				1,416	09/25/2031	1
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		06/01/2018	Paydown		121,052	121,052	111,746	118,380		2,672		2,672		121,052				2,754	09/25/2031	1
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		06/01/2018	Paydown		33,872	33,872	32,575	33,433		439		439		33,872				1,066	08/25/2031	1
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		06/01/2018	Paydown		47,965	47,965	47,153	47,398		567		567		47,965				1,177	12/25/2031	1
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		06/01/2018	Paydown		20,722	20,722	20,586	20,588		134		134		20,722				473	11/25/2031	1
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		06/01/2018	Paydown		20,148	20,148	19,935	19,935		213		213		20,148				528	10/25/2031	1
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		06/01/2018	Paydown		236,611	236,611	216,462	231,109		5,502		5,502		236,611				5,756	10/25/2031	1
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		06/01/2018	Paydown		4,266	4,266	4,326	4,267		(1)		(1)		4,266				116	10/25/2031	1
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		06/01/2018	Paydown		46,155	46,155	44,460	45,568		587		587		46,155				1,283	11/25/2031	1
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		06/01/2018	Paydown		309,586	309,586	307,361	307,682		1,905		1,905		309,586				8,560	11/25/2031	1
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		06/01/2018	Paydown		77,965	77,965	77,337	77,462		503		503		77,965				2,014	12/25/2031	1
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		06/01/2018	Paydown		70,248	70,248	65,419	68,806		1,443		1,443		70,248				1,889	01/25/2032	1
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		06/01/2018	Paydown		98,279	98,279	89,863	96,009		2,269		2,269		98,279				2,644	12/25/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		06/01/2018	Paydown		27,408	27,408	24,290	26,363		1,045		1,045		27,408				710	11/25/2031	1
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		06/01/2018	Paydown		246,484	246,484	217,830	239,362		7,122		7,122		246,484				6,632	12/25/2031	1
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		06/01/2018	Paydown		116,963	116,963	115,401	115,405		1,558		1,558		116,963				2,959	11/25/2031	1
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		06/01/2018	Paydown		73,397	73,397	65,415	71,461		1,937		1,937		73,397				2,024	11/25/2031	1
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		06/01/2018	Paydown		98,247	98,247	94,133	96,881		1,366		1,366		98,247				2,788	11/25/2031	1
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		06/01/2018	Paydown		486,426	486,426	442,749	475,242		11,183		11,183		486,426				12,562	12/25/2031	1
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		06/01/2018	Paydown		46,998	46,998	46,484	46,644		354		354		46,998				1,214	12/25/2031	1
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		06/01/2018	Paydown		137,236	137,236	122,547	133,771		3,464		3,464		137,236				3,409	12/25/2031	1
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		06/01/2018	Paydown		135,141	135,141	124,837	132,129		3,012		3,012		135,141				3,066	12/25/2031	1
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		06/01/2018	Paydown		467,414	467,414	424,325	456,607		10,808		10,808		467,414				12,523	12/25/2031	1
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		06/01/2018	Paydown		201,653	201,653	200,107	200,110		1,543		1,543		201,653				4,995	12/25/2031	1
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		06/01/2018	Paydown		50,927	50,927	50,329	50,331		597		597		50,927				1,244	12/25/2031	1
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		06/01/2018	Paydown		73,480	73,480	63,606	70,426		3,053		3,053		73,480				1,804	05/25/2032	1
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		06/01/2018	Paydown		94,810	94,810	95,047	94,810						94,810				2,619	05/25/2032	1
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		06/01/2018	Paydown		67,636	67,636	67,869	67,636						67,636				1,835	06/25/2032	1
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		06/01/2018	Paydown		90,273	90,273	89,499	89,500		773		773		90,273				1,976	11/25/2032	1
31392E-E0-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		06/01/2018	Paydown		149,587	149,587	140,705	145,861		3,727		3,727		149,587				3,462	09/25/2032	1
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		06/01/2018	Paydown		127,573	127,573	127,274	127,264		309		309		127,573				3,281	09/25/2032	1
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		06/01/2018	Paydown		90,693	90,693	84,174	88,059		2,634		2,634		90,693				2,085	10/25/2032	1
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		06/01/2018	Paydown		107,455	107,455	107,455	107,455						107,455				2,668	09/25/2032	1
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		06/01/2018	Paydown		115,657	115,657	104,814	112,575		3,081		3,081		115,657				2,676	09/25/2032	1
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		06/01/2018	Paydown		137,712	137,712	128,847	134,480		3,231		3,231		137,712				3,689	09/25/2032	1
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		06/01/2018	Paydown		160,370	160,370	161,949	160,430		(60)		(60)		160,370				4,615	10/25/2032	1
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		06/01/2018	Paydown		414,818	414,818	410,552	410,559		4,259		4,259		414,818				9,425	12/25/2032	1
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		06/01/2018	Paydown		250,988	250,988	245,990	246,002		4,986		4,986		250,988				5,619	11/25/2032	1
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		06/01/2018	Paydown		112,262	112,262	109,701	111,056		1,206		1,206		112,262				2,737	11/25/2031	1
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		06/01/2018	Paydown		237,134	237,134	233,367	233,375		3,759		3,759		237,134				5,276	12/25/2032	1
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		06/01/2018	Paydown		102,830	102,830	101,218	101,222		1,608		1,608		102,830				2,425	12/25/2032	1
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		06/01/2018	Paydown		68,529	68,529	67,204	67,206		1,323		1,323		68,529				1,512	12/25/2032	1
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		06/01/2018	Paydown		206,481	206,481	203,137	203,146		3,335		3,335		206,481				4,836	12/25/2032	1
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		06/01/2018	Paydown		842,774	842,774	855,416	842,774						842,774				18,689	12/25/2032	1
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		06/01/2018	Paydown		125,357	125,357	123,334	123,339		2,019		2,019		125,357				2,851	12/25/2032	1
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		06/01/2018	Paydown		575,590	575,590	568,391	568,406		7,184		7,184		575,590				12,517	01/25/2033	1
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		06/01/2018	Paydown		546,150	546,150	540,978	540,990		5,161		5,161		546,150				13,162	01/25/2033	1
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		06/01/2018	Paydown		343,730	343,730	340,518	340,524		3,207		3,207		343,730				7,953	01/25/2033	1
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		06/01/2018	Paydown		174,446	174,446	173,411	173,428		1,019		1,019		174,446				4,478	01/25/2033	1
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		06/01/2018	Paydown		438,733	438,733	432,135	432,150		6,583		6,583		438,733				9,829	01/25/2033	1
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		06/01/2018	Paydown		86,289	86,289	84,968	84,971		1,318		1,318		86,289				2,170	02/25/2033	1
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		06/01/2018	Paydown		557,528	557,528	549,137	549,155		8,373		8,373		557,528				12,998	02/25/2033	1
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		06/01/2018	Paydown		256,617	256,617	253,111	253,118		3,499		3,499		256,617				5,925	02/25/2033	1
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		06/01/2018	Paydown		478,946	478,946	474,061	474,329		4,617		4,617		478,946				11,830	02/25/2033	1
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		06/01/2018	Paydown		454,404	454,404	449,475	449,483		4,921		4,921		454,404				10,874	02/25/2033	1
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		06/01/2018	Paydown		390,700	390,700	387,149	387,155		3,545		3,545		390,700				9,207	02/25/2033	1
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		06/01/2018	Paydown		99,374	99,374	97,199	97,204		2,170		2,170		99,374				2,268	03/25/2033	1
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		06/01/2018	Paydown		16,369	16,369	15,131	15,993		376		376		16,369				444	05/15/2032	1
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		06/01/2018	Paydown		57,502	57,502	54,070	56,454		1,048		1,048		57,502				1,531	05/15/2032	1
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		06/01/2018	Paydown		332,504	332,504	312,034	325,156		7,348		7,348		332,504				8,695	05/15/2032	1
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		06/01/2018	Paydown		102,779	102,779	102,268	102,229		550		550		102,779				2,552	05/15/2032	1
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		06/01/2018	Paydown		63,846	63,846	60,095	62,772		1,074		1,074		63,846				1,548	05/15/2032	1
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		06/01/2018	Paydown		94,112	94,112	94,921	94,177		(65)		(65)		94,112				2,491	05/15/2032	1
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		06/01/2018	Paydown		409,489	409,489	382,105	401,439		8,050		8,050		409,489				11,011	05/15/2032	1
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		06/01/2018	Paydown		40,214	40,214	39,636	39,954		260		260		40,214				1,017	06/15/2032	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		06/01/2018	Paydown		73,810	73,810	69,127	72,370		1,440		1,440		73,810				1,940	06/15/2032	1
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		06/01/2018	Paydown		117,701	117,701	109,970	115,394		2,307		2,307		117,701				3,370	06/15/2032	1
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		06/01/2018	Paydown		93,357	93,357	93,941	93,358		(1)		(1)		93,357				2,521	06/15/2032	1
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		06/01/2018	Paydown		59,833	59,833	55,663	58,534		1,300		1,300		59,833				1,642	06/15/2032	1
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		06/01/2018	Paydown		133,138	133,138	124,068	129,696		3,442		3,442		133,138				4,060	06/15/2032	1
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		06/01/2018	Paydown		115,063	115,063	104,348	111,634		3,430		3,430		115,063				2,798	06/15/2032	1
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		06/01/2018	Paydown		63,314	63,314	59,258	62,205		1,109		1,109		63,314				1,719	06/15/2032	1
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		06/01/2018	Paydown		101,918	101,918	102,626	101,918						101,918				2,688	06/15/2032	1
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		06/01/2018	Paydown		127,408	127,408	119,564	124,917		2,490		2,490		127,408				3,431	06/15/2032	1
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		06/01/2018	Paydown		33,567	33,567	33,240	33,241		326		326		33,567				838	07/15/2032	1
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		06/01/2018	Paydown		54,403	54,403	51,963	53,491		912		912		54,403				1,469	07/15/2032	1
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		06/01/2018	Paydown		6,378	6,378	6,366	6,366		12		12		6,378				143	07/15/2032	1
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		06/01/2018	Paydown		135,685	135,685	128,773	133,384		2,301		2,301		135,685				3,765	07/15/2032	1
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		06/01/2018	Paydown		314,471	314,471	300,320	309,334		5,137		5,137		314,471				8,807	07/15/2032	1
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		06/01/2018	Paydown		119,363	119,363	119,997	119,445		(81)		(81)		119,363				2,951	07/15/2032	1
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		06/01/2018	Paydown		60,764	60,764	60,401	60,402		362		362		60,764				1,592	08/15/2032	1
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		06/01/2018	Paydown		211,117	211,117	191,061	204,920		6,197		6,197		211,117				5,455	08/15/2032	1
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		06/01/2018	Paydown		165,418	165,418	144,999	160,100		5,318		5,318		165,418				4,301	08/15/2032	1
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		06/01/2018	Paydown		134,135	134,135	124,243	131,002		3,133		3,133		134,135				3,271	08/15/2032	1
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		06/01/2018	Paydown		68,678	68,678	67,916	68,262		417		417		68,678				1,836	08/15/2032	1
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		06/01/2018	Paydown		205,195	205,195	173,647	198,087		7,108		7,108		205,195				5,035	08/15/2032	1
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		06/01/2018	Paydown		65,554	65,554	65,416	65,415		139		139		65,554				1,664	08/15/2032	1
31392T-NU-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		06/01/2018	Paydown		182,153	182,153	180,929	180,931		1,222		1,222		182,153				4,702	08/15/2032	1
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		06/01/2018	Paydown		187,381	187,381	174,733	182,871		4,510		4,510		187,381				4,676	08/15/2032	1
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		06/01/2018	Paydown		296,187	296,187	293,847	293,852		2,335		2,335		296,187				7,025	08/15/2032	1
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		06/01/2018	Paydown		208,495	208,495	189,991	201,481		7,014		7,014		208,495				4,885	09/15/2032	1
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		06/01/2018	Paydown		254,105	254,105	232,506	248,802		5,303		5,303		254,105				5,402	09/15/2032	1
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		06/01/2018	Paydown		71,126	71,126	71,920	71,253		(127)		(127)		71,126				1,812	09/15/2032	1
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		06/01/2018	Paydown		15,516	15,516	15,443	15,452		64		64		15,516				399	09/15/2032	1
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		06/01/2018	Paydown		247,363	247,363	252,001	248,495		(1,132)		(1,132)		247,363				6,500	09/15/2032	1
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		06/01/2018	Paydown		21,096	21,096	21,116	21,096						21,096				525	09/15/2032	1
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		06/01/2018	Paydown		271,409	271,409	250,036	264,067		7,342		7,342		271,409				6,193	10/15/2032	1
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		06/01/2018	Paydown		225,827	225,827	202,821	220,018		5,808		5,808		225,827				5,361	10/15/2032	1
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		06/01/2018	Paydown		402,214	402,214	369,408	383,709		18,505		18,505		402,214				8,785	10/15/2032	1
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		06/01/2018	Paydown		285,482	285,482	282,248	284,017		1,465		1,465		285,482				7,214	10/15/2032	1
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		06/01/2018	Paydown		45,685	45,685	45,286	45,367		319		319		45,685				1,045	10/15/2032	1
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		06/01/2018	Paydown		36,987	36,987	36,477	36,478		509		509		36,987				844	10/15/2032	1
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		06/01/2018	Paydown		107,514	107,514	105,103	105,109		2,405		2,405		107,514				2,474	10/15/2032	1
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		06/01/2018	Paydown		243,716	243,716	241,699	241,704		2,012		2,012		243,716				5,598	10/15/2032	1
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		06/01/2018	Paydown		487,432	487,432	439,146	476,135		11,297		11,297		487,432				11,195	10/15/2032	1
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		06/01/2018	Paydown		324,808	324,808	322,738	322,742		2,065		2,065		324,808				8,209	10/15/2032	1
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		06/01/2018	Paydown		315,097	315,097	312,045	313,417		1,680		1,680		315,097				7,439	10/15/2032	1
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		06/01/2018	Paydown		157,504	157,504	146,725	153,830		3,674		3,674		157,504				3,690	10/15/2032	1
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		06/01/2018	Paydown		167,975	167,975	166,347	167,062		913		913		167,975				4,506	10/15/2032	1
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		06/01/2018	Paydown		514,280	514,280	513,316	513,306		975		975		514,280				12,978	02/15/2032	1
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		06/01/2018	Paydown		81,625	81,625	80,606	80,608		1,017		1,017		81,625				1,940	10/15/2032	1
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		06/01/2018	Paydown		223,754	223,754	206,169	218,157		5,597		5,597		223,754				5,144	10/15/2032	1
31392X-HN-1	FHR 2529 LB SEQ 6.000% 11/15/32		06/01/2018	Paydown		16,633	16,633	16,524	16,537		97		97		16,633				425	11/15/2032	1
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		06/01/2018	Paydown		49,953	49,953	49,480	49,481		472		472		49,953				1,149	11/15/2032	1
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		06/01/2018	Paydown		101,054	101,054	98,781	98,788		2,267		2,267		101,054				2,046	11/15/2032	1
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		06/01/2018	Paydown		217,715	217,715	213,557	213,568		4,147		4,147		217,715				4,968	11/15/2032	1
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		06/01/2018	Paydown		286,092	286,092	235,579	268,058		18,034		18,034		286,092				6,847	04/25/2033	1
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		06/01/2018	Paydown		203,662	203,662	210,885	204,953		(1,291)		(1,291)		203,662				4,594	04/25/2033	1
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		06/01/2018	Paydown		495,553	495,553	494,159	494,149		1,404		1,404		495,553				11,049	04/25/2033	1
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		06/01/2018	Paydown		523,180	523,180	518,599	518,865		4,315		4,315		523,180				12,275	04/25/2033	1
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		06/01/2018	Paydown		96,747	96,747	92,701	92,712		4,036		4,036		96,747				2,011	04/25/2033	1
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		06/01/2018	Paydown		158,694	158,694	158,546	158,527		168		168		158,694				3,787	04/25/2033	1
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		06/01/2018	Paydown		1,128,821	1,128,821	1,131,643	1,128,821						1,128,821				26,699	06/25/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		06/01/2018	Paydown		262,090	262,090	255,548	255,562		6,528		6,528		262,090				6,835	06/25/2033	1.
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		06/01/2018	Paydown		321,513	321,513	313,474	313,494		8,020		8,020		321,513				8,039	06/25/2033	1.
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		06/01/2018	Paydown		72,979	72,979	72,979	72,979						72,979				1,628	05/25/2033	1.
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		06/01/2018	Paydown		925,483	925,483	924,326	924,201		1,281		1,281		925,483				22,222	05/25/2033	1.
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		06/01/2018	Paydown		180,649	180,649	185,391	182,274		(1,625)		(1,625)		180,649				3,900	05/25/2033	1.
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		06/01/2018	Paydown		183,200	183,200	181,940	182,095		1,105		1,105		183,200				4,011	05/25/2033	1.
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		06/01/2018	Paydown		711,393	711,393	643,143	699,544		11,849		11,849		711,393				16,251	06/25/2033	1.
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		06/01/2018	Paydown		951,206	951,206	792,474	923,528		27,678		27,678		951,206				23,037	06/25/2033	1.
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		06/01/2018	Paydown		329,952	329,952	314,484	314,525		15,427		15,427		329,952				8,032	06/25/2033	1.
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		06/01/2018	Paydown		436,772	436,772	424,256	424,288		12,484		12,484		436,772				10,705	06/25/2033	1.
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		06/01/2018	Paydown		225,805	225,805	222,726	222,733		3,072		3,072		225,805				5,221	06/25/2033	1.
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		06/01/2018	Paydown		1,265,883	1,265,883	1,280,520	1,266,585		(701)		(701)		1,265,883				25,441	06/25/2033	1.
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		06/01/2018	Paydown		657,740	657,740	676,855	660,295		(2,556)		(2,556)		657,740				16,340	06/25/2033	1.
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		06/01/2018	Paydown		810,003	810,003	818,821	811,602		(1,598)		(1,598)		810,003				16,651	07/25/2033	1.
31393D-B4-2	FNR 2003-73 Z Z SEQ 5.000% 08/25/18		06/01/2018	Paydown		405,768	405,768	387,195	404,113		1,656		1,656		405,768				7,773	08/25/2018	1.
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		06/01/2018	Paydown		260,502	260,502	258,345	258,348		2,154		2,154		260,502				4,780	08/25/2033	1.
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		06/01/2018	Paydown		660,876	660,876	676,675	666,225		(5,350)		(5,350)		660,876				14,152	07/25/2033	1.
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		06/01/2018	Paydown		1,445,328	1,445,328	1,454,362	1,445,328						1,445,328				34,269	07/25/2033	1.
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		06/01/2018	Paydown		2,156,770	2,156,770	2,020,368	2,125,776		30,994		30,994		2,156,770				42,745	07/25/2033	1.
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		06/01/2018	Paydown		741,632	741,632	655,881	724,607		17,025		17,025		741,632				15,057	08/25/2033	1.
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		06/01/2018	Paydown		855,519	855,519	873,164	861,243		(5,724)		(5,724)		855,519				17,101	07/25/2033	1.
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		06/01/2018	Paydown		1,076,935	1,076,935	1,076,855	1,076,613		323		323		1,076,935				19,934	06/25/2043	1.
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		06/01/2018	Paydown		639,786	639,786	634,267	634,531		5,255		5,255		639,786				14,010	08/25/2033	1.
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		06/01/2018	Paydown		536,299	536,299	487,027	527,352		8,947		8,947		536,299				13,042	08/25/2033	1.
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		06/01/2018	Paydown		97,426	97,426	91,073	91,089		6,336		6,336		97,426				2,029	08/25/2033	1.
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		06/01/2018	Paydown		655,874	655,874	625,206	625,278		30,597		30,597		655,874				13,135	09/25/2033	1.
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		06/01/2018	Paydown		497,519	497,519	484,332	484,362		13,157		13,157		497,519				12,278	09/25/2033	1.
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		06/01/2018	Paydown		283,162	283,162	230,777	265,658		17,504		17,504		283,162				6,343	09/25/2033	1.
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		06/01/2018	Paydown		429,395	429,395	404,571	421,447		7,948		7,948		429,395				9,854	09/25/2033	1.
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		06/01/2018	Paydown		626,725	626,725	610,630	610,665		16,060		16,060		626,725				15,417	10/25/2033	1.
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		06/01/2018	Paydown		133,426	133,426	132,462	132,464		962		962		133,426				3,223	11/15/2032	1.
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		06/01/2018	Paydown		71,340	71,340	70,604	70,870		469		469		71,340				1,653	11/15/2032	1.
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		06/01/2018	Paydown		341,132	341,132	336,677	336,689		4,444		4,444		341,132				7,829	11/15/2032	1.
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		06/01/2018	Paydown		112,218	112,218	105,450	109,473		2,745		2,745		112,218				2,218	11/15/2032	1.
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		06/01/2018	Paydown		127,503	127,503	120,610	125,074		2,430		2,430		127,503				3,106	11/15/2032	1.
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		06/01/2018	Paydown		63,121	63,121	61,801	61,804		1,317		1,317		63,121				1,564	12/15/2032	1.
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		06/01/2018	Paydown		76,932	76,932	75,954	75,956		976		976		76,932				1,609	12/15/2032	1.
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		06/01/2018	Paydown		300,695	300,695	296,793	296,802		3,893		3,893		300,695				6,307	12/15/2032	1.
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		06/01/2018	Paydown		92,591	92,591	91,942	91,944		647		647		92,591				2,206	12/15/2032	1.
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		06/01/2018	Paydown		1,058,963	1,058,963	1,015,943	1,045,146		13,817		13,817		1,058,963				23,799	12/15/2032	1.
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		06/01/2018	Paydown		248,983	248,983	245,888	245,894		3,088		3,088		248,983				6,127	12/15/2032	1.
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		06/01/2018	Paydown		138,150	138,150	134,973	134,981		3,170		3,170		138,150				3,196	12/15/2032	1.
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		06/01/2018	Paydown		260,103	260,103	249,293	256,250		3,854		3,854		260,103				5,772	12/15/2032	1.
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		06/01/2018	Paydown		280,415	280,415	291,062	282,398		(1,983)		(1,983)		280,415				6,261	12/15/2032	1.
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		06/01/2018	Paydown		322,639	322,639	319,838	319,845		2,794		2,794		322,639				8,096	12/15/2032	1.
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		06/01/2018	Paydown		121,877	121,877	123,791	122,538		(660)		(660)		121,877				2,814	12/15/2032	1.
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		06/01/2018	Paydown		265,887	265,887	261,656	261,667		4,219		4,219		265,887				6,029	12/15/2032	1.
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		06/01/2018	Paydown		545,370	545,370	544,139	543,940		1,430		1,430		545,370				13,002	12/15/2032	1.
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		06/01/2018	Paydown		119,106	119,106	118,362	118,564		542		542		119,106				2,767	12/15/2032	1.
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		06/01/2018	Paydown		42,783	42,783	41,904	41,906		877		877		42,783				1,230	12/15/2032	1.
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		06/01/2018	Paydown		166,606	166,606	169,990	167,670		(1,064)		(1,064)		166,606				3,971	01/15/2033	1.
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		06/01/2018	Paydown		201,217	201,217	198,413	198,420		2,797		2,797		201,217				4,488	01/15/2033	1.
31393H-UB-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		06/01/2018	Paydown		358,289	358,289	352,407	352,422		5,868		5,868		358,289				7,991	01/15/2033	1.
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		06/01/2018	Paydown		190,536	190,536	188,115	188,148		2,389		2,389		190,536				4,343	01/15/2033	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		06/01/2018	Paydown		452,350	452,350	453,481	452,350						452,350				10,914	01/15/2033	1
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		06/01/2018	Paydown		133,577	133,577	123,204	129,502		4,076		4,076		133,577				3,103	01/15/2033	1
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		06/01/2018	Paydown		1,705,255	1,705,255	1,671,416	1,693,414		11,841		11,841		1,705,255				39,423	01/15/2033	1
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		06/01/2018	Paydown		313,288	313,288	317,474	314,758		(1,470)		(1,470)		313,288				7,487	01/15/2033	1
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		06/01/2018	Paydown		328,314	328,314	332,366	329,455		(1,142)		(1,142)		328,314				7,322	01/15/2033	1
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		06/01/2018	Paydown		174,045	174,045	158,462	168,903		5,142		5,142		174,045				4,485	01/15/2033	1
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		06/01/2018	Paydown		121,022	121,022	121,760	121,203		(181)		(181)		121,022				2,493	02/15/2033	1
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		06/01/2018	Paydown		138,534	138,534	140,265	139,064		(530)		(530)		138,534				3,233	02/15/2033	1
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		06/01/2018	Paydown		403,815	403,815	411,891	406,587		(2,772)		(2,772)		403,815				9,382	02/15/2033	1
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		06/01/2018	Paydown		175,909	175,909	169,038	173,192		2,718		2,718		175,909				4,337	02/15/2033	1
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		06/01/2018	Paydown		279,780	279,780	284,971	281,821		(2,040)		(2,040)		279,780				5,973	02/15/2033	1
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		06/01/2018	Paydown		134,879	134,879	133,297	133,300		1,579		1,579		134,879				3,317	02/15/2033	1
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		06/01/2018	Paydown		601,151	601,151	596,570	596,581		4,571		4,571		601,151				14,195	02/15/2033	1
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		06/01/2018	Paydown		23,508	23,508	23,289	23,289		219		219		23,508				538	02/15/2033	1
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		06/01/2018	Paydown		1,187,261	1,187,261	1,206,415	1,191,389		(4,128)		(4,128)		1,187,261				26,606	02/15/2033	1
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		06/01/2018	Paydown		164,252	164,252	167,640	165,678		(1,426)		(1,426)		164,252				3,946	02/15/2033	1
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		06/01/2018	Paydown		191,174	191,174	189,179	189,184		1,990		1,990		191,174				3,904	02/15/2033	1
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		06/01/2018	Paydown		171,098	171,098	169,202	169,206		1,892		1,892		171,098				3,969	02/15/2033	1
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		06/01/2018	Paydown		763,793	763,793	779,188	766,848		(3,055)		(3,055)		763,793				16,738	02/15/2033	1
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		06/01/2018	Paydown		409,148	409,148	404,073	404,085		5,063		5,063		409,148				9,279	02/15/2033	1
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		06/01/2018	Paydown		193,882	193,882	194,397	193,882						193,882				3,953	02/15/2033	1
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		06/01/2018	Paydown		343,947	343,947	316,216	334,261		9,686		9,686		343,947				7,800	02/15/2033	1
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		06/01/2018	Paydown		489,585	489,585	486,145	486,287		3,298		3,298		489,585				11,083	03/15/2033	1
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		06/01/2018	Paydown		80,868	80,868	82,347	81,343		(475)		(475)		80,868				1,815	03/15/2033	1
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		06/01/2018	Paydown		135,888	135,888	125,526	130,759		5,128		5,128		135,888				2,680	03/15/2033	1
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		06/01/2018	Paydown		651,961	651,961	653,184	651,961						651,961				14,926	03/15/2033	1
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		06/01/2018	Paydown		547,735	547,735	542,771	545,685		2,050		2,050		547,735				12,556	03/15/2033	1
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		06/01/2018	Paydown		621,870	621,870	613,612	613,630		8,239		8,239		621,870				14,480	03/15/2033	1
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		06/01/2018	Paydown		95,813	95,813	88,911	93,355		2,458		2,458		95,813				2,535	03/15/2033	1
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		06/01/2018	Paydown		505,251	505,251	508,784	505,862		(612)		(612)		505,251				11,653	03/15/2033	1
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		06/01/2018	Paydown		253,649	253,649	253,570	253,549		100		100		253,649				5,813	03/15/2033	1
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		06/01/2018	Paydown		688,094	688,094	696,695	690,585		(2,492)		(2,492)		688,094				15,715	03/15/2033	1
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		06/01/2018	Paydown		579,106	579,106	493,054	551,063		28,043		28,043		579,106				13,302	03/15/2033	1
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		06/01/2018	Paydown		155,093	155,093	150,756	150,766		4,328		4,328		155,093				3,237	03/15/2033	1
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		06/01/2018	Paydown		810,556	810,556	804,620	804,632		5,924		5,924		810,556				18,607	03/15/2033	1
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		06/01/2018	Paydown		408,716	408,716	412,186	409,895		(1,179)		(1,179)		408,716				8,778	03/15/2033	1
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		06/01/2018	Paydown		52,598	52,598	45,662	50,410		2,188		2,188		52,598				1,097	04/15/2033	1
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		06/01/2018	Paydown		611,924	611,924	612,498	611,924						611,924				14,845	04/15/2033	1
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		06/01/2018	Paydown		837,345	837,345	838,392	837,345						837,345				19,024	04/15/2033	1
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		06/01/2018	Paydown		357,605	357,605	354,924	354,923		2,682		2,682		357,605				8,472	04/15/2033	1
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		06/01/2018	Paydown		641,246	641,246	661,169	649,386		(8,140)		(8,140)		641,246				14,617	04/15/2033	1
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		06/01/2018	Paydown		639,497	639,497	639,897	639,497						639,497				14,470	04/15/2033	1
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		06/01/2018	Paydown		199,173	199,173	199,717	199,173						199,173				3,917	04/15/2033	1
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		06/01/2018	Paydown		570,389	570,389	546,305	563,174		7,215		7,215		570,389				12,657	04/15/2033	1
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		06/01/2018	Paydown		561,450	561,450	461,266	540,373		21,076		21,076		561,450				12,995	04/15/2033	1
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		06/01/2018	Paydown		377,540	377,540	379,899	377,540						377,540				8,582	05/15/2033	1
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		06/01/2018	Paydown		594,863	594,863	609,155	601,476		(6,613)		(6,613)		594,863				13,516	05/15/2033	1
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		06/01/2018	Paydown		197,980	197,980	166,056	187,685		10,295		10,295		197,980				4,234	05/15/2033	1
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		06/01/2018	Paydown		419,666	419,666	425,567	422,131		(2,465)		(2,465)		419,666				9,045	05/15/2033	1
31393R-K5-8	FHR 2625 PH PAC-1-11 5.000% 06/15/33		06/01/2018	Paydown		719,958	719,958	718,271	718,281		1,677		1,677		719,958				15,820	06/15/2033	1
31393R-NH-9	FHR 2630 AJ PAC-11 5.000% 06/15/33		06/01/2018	Paydown		574,875	574,875	572,719	572,867		2,008		2,008		574,875				12,112	06/15/2033	1
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		06/01/2018	Paydown		482,361	482,361	430,959	468,609		13,752		13,752		482,361				11,075	09/25/2033	1
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		06/01/2018	Paydown		145,812	145,812	147,862	146,315		(503)		(503)		145,812				3,172	10/25/2033	1
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		06/01/2018	Paydown		341,886	341,886	329,813	336,357		5,528		5,528		341,886				8,437	12/25/2033	1
31393U-N6-6	FNR 2004-7 JK SEQ 4.000% 02/25/19		06/01/2018	Paydown		2,715	2,715	2,528	2,684		31		31		2,715				45	02/25/2019	1
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		06/01/2018	Paydown		405,178	405,178	409,215	406,545		(1,367)		(1,367)		405,178				8,391	06/15/2033	1
31393V-6U-0	FHR 2634 KJ PAC-1-11 5.000% 06/15/33		06/01/2018	Paydown		707,990	707,990	705,999	706,184		1,807		1,807		707,990				14,690	06/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		06/01/2018	Paydown		552,159	552,159	556,127	553,382		(1,224)		(1,224)		552,159				11,691	06/15/2033	1
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		06/01/2018	Paydown		351,485	351,485	332,183	332,238		19,247		19,247		351,485				6,871	06/15/2033	1
31393V-UK-5	FHR 2639 JK PAC-11 5.000% 07/15/33		06/01/2018	Paydown		592,075	592,075	585,250	585,264		6,811		6,811		592,075				12,452	07/15/2033	1
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		06/01/2018	Paydown		195,117	195,117	184,264	192,403		2,714		2,714		195,117				3,688	07/15/2033	1
31393W-NY-1	FHR 2644 PH PAC-1-11 5.000% 07/15/33		06/01/2018	Paydown		644,433	644,433	628,052	628,091		16,342		16,342		644,433				12,968	07/15/2033	1
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		06/01/2018	Paydown		233,656	233,656	198,462	220,118		13,538		13,538		233,656				4,781	07/15/2033	1
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		06/01/2018	Paydown		458,188	458,188	450,984	451,001		7,188		7,188		458,188				9,613	07/15/2033	1
31393W-Z5-1	FHR 2638 KJ PAC-11 5.000% 07/15/33		06/01/2018	Paydown		548,148	548,148	540,065	540,084		8,064		8,064		548,148				11,286	07/15/2033	1
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		06/01/2018	Paydown		356,617	356,617	340,107	340,149		16,469		16,469		356,617				7,555	04/25/2034	1
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		06/01/2018	Paydown		410,236	410,236	406,810	406,815		3,422		3,422		410,236				9,301	07/25/2034	1
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		06/01/2018	Paydown		105,114	105,114	118,122	107,890		(2,776)		(2,776)		105,114				3,304	07/25/2034	1
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		06/01/2018	Paydown		712,711	712,711	682,827	682,943		29,768		29,768		712,711				14,211	08/25/2034	1
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		06/01/2018	Paydown		940,998	940,998	953,642	942,509		(1,512)		(1,512)		940,998				22,112	02/25/2035	1
31394B-GD-0	FNR 2004-79 MN SEQ 4.250% 11/25/24		06/01/2018	Paydown		229,526	229,526	221,552	221,626		7,901		7,901		229,526				4,154	11/25/2024	1
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		06/01/2018	Paydown		833,830	833,830	804,798	804,872		28,958		28,958		833,830				17,918	11/25/2034	1
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		06/01/2018	Paydown		476,537	476,537	465,240	465,265		11,271		11,271		476,537				10,578	01/25/2035	1
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		06/01/2018	Paydown		305,929	305,929	293,814	293,846		12,083		12,083		305,929				6,542	12/25/2034	1
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		06/01/2018	Paydown		489,364	489,364	406,784	471,520		17,844		17,844		489,364				10,263	01/25/2035	1
31394B-XN-9	FNR 2004-96 QC EXCH PAC-11 5.500% 08/25/34		06/01/2018	Paydown		745,442	745,442	753,712	745,442						745,442				17,501	08/25/2034	1
31394C-SC-7	FNR 2005-18 EZ Z SEQ 5.000% 03/25/25		06/01/2018	Paydown		466,981	466,981	433,709	457,993		8,988		8,988		466,981				9,781	03/25/2025	1
31394D-YS-3	FNR 2005-52 PV SC EXCH PT 5.500% 05/25/35		06/01/2018	Paydown		2,373,494	2,373,494	2,400,567	2,379,948		(6,454)		(6,454)		2,373,494				54,944	05/25/2035	1
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		06/01/2018	Paydown		1,116,589	1,116,589	1,129,935	1,117,547		(958)		(958)		1,116,589				24,630	06/25/2035	1
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		06/01/2018	Paydown		422,205	422,205	401,898	414,514		7,691		7,691		422,205				10,966	07/25/2035	1
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		06/01/2018	Paydown		916,610	916,610	924,872	916,850		(240)		(240)		916,610				20,974	08/25/2035	1
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		06/01/2018	Paydown		1,415,549	1,415,549	1,439,326	1,418,580		(3,031)		(3,031)		1,415,549				31,102	07/25/2035	1
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		06/01/2018	Paydown		362,187	362,187	349,076	349,106		13,081		13,081		362,187				8,365	10/25/2035	1
31394G-HV-8	FNR 2649 OE EXCH PAC-11 5.000% 07/15/33		06/01/2018	Paydown		461,015	461,015	447,690	447,724		13,291		13,291		461,015				9,492	07/15/2033	1
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		06/01/2018	Paydown		127,148	127,148	125,484	125,487		1,661		1,661		127,148				3,120	08/15/2033	1
31394H-6T-3	FHR 2664 MZ Z SEQ 5.000% 08/15/33		06/08/2018	MORGAN STANLEY & CO. INC.		12,255,747	11,453,969	9,098,747	10,832,926		4,794		4,794		10,837,719		1,418,027	1,418,027	324,529	08/15/2033	1
31394H-6T-3	FHR 2664 MZ Z SEQ 5.000% 08/15/33		06/01/2018	Paydown		264,131	264,131	209,819	249,809		14,321		14,321		264,131				5,451	08/15/2033	1
31394H-JG-7	FHR 2656 BH PAC-11 5.000% 08/15/33		06/08/2018	MORGAN STANLEY & CO. INC.		60,227,295	56,287,192	50,270,522	54,647,467		15,078		15,078		54,662,545		5,564,750	5,564,750	1,594,804	08/15/2033	1
31394H-JG-7	FHR 2656 BH PAC-11 5.000% 08/15/33		06/01/2018	Paydown		3,209,494	3,209,494	2,866,424	3,115,997		93,497		93,497		3,209,494				67,208	08/15/2033	1
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		06/01/2018	Paydown		347,093	347,093	314,770	337,051		10,042		10,042		347,093				8,146	09/15/2033	1
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		06/01/2018	Paydown		336,958	336,958	334,864	334,867		2,091		2,091		336,958				7,497	09/15/2033	1
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		06/01/2018	Paydown		1,178,191	1,178,191	1,168,000	1,168,020		10,171		10,171		1,178,191				26,471	09/15/2033	1
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		06/01/2018	Paydown		87,468	87,468	84,059	84,067		3,401		3,401		87,468				1,826	09/15/2033	1
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		06/01/2018	Paydown		206,736	206,736	195,294	195,320		11,416		11,416		206,736				4,390	09/15/2033	1
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33		06/01/2018	Paydown		912,781	912,781	823,214	894,523		18,258		18,258		912,781				20,060	10/15/2033	1
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		06/01/2018	Paydown		584,555	584,555	576,654	576,672		7,883		7,883		584,555				13,505	10/15/2033	1
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		06/01/2018	Paydown		952,949	952,949	862,419	930,854		22,095		22,095		952,949				21,224	10/15/2033	1
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		06/01/2018	Paydown		671,483	671,483	659,536	659,564		11,919		11,919		671,483				15,036	10/15/2033	1
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		06/01/2018	Paydown		1,747,267	1,747,267	1,498,008	1,679,221		68,046		68,046		1,747,267				33,210	10/15/2033	1
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		06/01/2018	Paydown		256,963	256,963	251,650	251,662		5,301		5,301		256,963				5,834	10/15/2033	1
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		06/01/2018	Paydown		335,904	335,904	273,342	310,519		25,385		25,385		335,904				6,663	10/15/2033	1
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		06/01/2018	Paydown		365,383	365,383	358,801	358,816		6,567		6,567		365,383				8,338	10/15/2033	1
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		06/01/2018	Paydown		185,799	185,799	185,102	185,125		673		673		185,799				4,107	11/15/2033	1
31394L-QW-5	FHR 2698 PH PAC-11 5.000% 11/15/33		06/01/2018	Paydown		687,487	687,487	672,215	672,248		15,239		15,239		687,487				14,195	11/15/2033	1
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		06/01/2018	Paydown		431,207	431,207	426,580	426,590		4,617		4,617		431,207				9,289	11/15/2033	1
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		06/01/2018	Paydown		431,141	431,141	427,571	427,577		3,564		3,564		431,141				8,994	11/15/2033	1
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		06/01/2018	Paydown		629,929	629,929	624,767	624,776		5,153		5,153		629,929				14,530	11/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		06/01/2018	Paydown		972,153	972,153	960,907	960,907		11,246		11,246		972,153				22,482	12/15/2033	1
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		06/01/2018	Paydown		988,516	988,516	984,504	984,509		4,008		4,008		988,516				23,187	12/15/2033	1
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		06/01/2018	Paydown		699,976	699,976	594,980	670,875		29,101		29,101		699,976				16,094	12/15/2033	1
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		06/01/2018	Paydown		670,109	670,109	561,020	619,257		50,852		50,852		670,109				15,139	11/15/2033	1
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		06/01/2018	Paydown		428,293	428,293	418,873	418,895		9,398		9,398		428,293				9,151	01/15/2034	1
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		06/01/2018	Paydown		225,047	225,047	223,307	223,310		1,737		1,737		225,047				4,923	01/15/2034	1
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		06/01/2018	Paydown		504,859	504,859	494,087	494,110		10,749		10,749		504,859				11,104	01/15/2034	1
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		06/01/2018	Paydown		400,209	400,209	391,075	391,096		9,113		9,113		400,209				8,508	01/15/2034	1
31394P-G2-3	FHR 2736 BE PAC-11 5.000% 01/15/34		06/01/2018	Paydown		678,782	678,782	665,178	665,209		13,573		13,573		678,782				13,854	01/15/2034	1
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		06/01/2018	Paydown		503,106	503,106	493,550	493,572		9,534		9,534		503,106				10,635	02/15/2034	1
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		06/01/2018	Paydown		226,204	226,204	190,435	212,897		13,307		13,307		226,204				4,819	02/15/2034	1
31394P-ZC-0	FHR 2745 JH PAC-11 5.000% 02/15/34		06/08/2018	MORGAN STANLEY & CO. INC.		19,402,684	18,133,350	17,791,180	17,792,021		2,459		2,459		17,794,480		1,608,205	1,608,205	513,778	02/15/2034	1
31394P-ZC-0	FHR 2745 JH PAC-11 5.000% 02/15/34		06/01/2018	Paydown		679,601	679,601	666,777	666,809		12,792		12,792		679,601				14,457	02/15/2034	1
31394R-7G-8	FHR 2751 NG PAC-11 5.000% 02/15/34		06/08/2018	MORGAN STANLEY & CO. INC.		20,515,749	19,173,597	18,797,704	18,798,561		3,053		3,053		18,801,614		1,714,135	1,714,135	543,252	02/15/2034	1
31394R-7G-8	FHR 2751 NG PAC-11 5.000% 02/15/34		06/01/2018	Paydown		840,514	840,514	824,035	824,073		16,440		16,440		840,514				17,859	02/15/2034	1
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		06/01/2018	Paydown		598,281	598,281	519,589	568,552		29,729		29,729		598,281				13,537	02/15/2034	1
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		06/01/2018	Paydown		980,123	980,123	980,123	980,123						980,123				22,394	02/15/2034	1
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		06/01/2018	Paydown		555,754	555,754	548,446	548,463		7,291		7,291		555,754				11,273	03/15/2034	1
31394T-DT-9	FHR 2759 GE PAC-11 5.000% 03/15/34		06/01/2018	Paydown		739,929	739,929	728,868	728,892		11,037		11,037		739,929				15,366	03/15/2034	1
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		06/01/2018	Paydown		462,405	462,405	427,724	448,616		13,789		13,789		462,405				10,475	01/25/2036	1
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		06/01/2018	Paydown		178,743	178,743	174,775	174,784		3,958		3,958		178,743				3,852	12/25/2035	1
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		06/01/2018	Paydown		124,486	124,486	122,519	122,522		1,963		1,963		124,486				2,926	01/25/2036	1
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		06/01/2018	Paydown		183,552	183,552	181,193	181,196		2,356		2,356		183,552				4,314	01/25/2036	1
31394V-YG-9	FNR 2006-4 MD PAC-11 6.000% 03/25/35		05/01/2018	Paydown		114,940	114,940	116,754	114,940						114,940				2,504	03/25/2035	1
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		06/01/2018	Paydown		488,040	488,040	410,392	470,082		17,958		17,958		488,040				11,583	04/15/2034	1
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		06/01/2018	Paydown		366,370	366,370	360,308	360,322		6,049		6,049		366,370				8,230	04/15/2034	1
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		06/01/2018	Paydown		64,680	64,680	53,947	60,210		4,471		4,471		64,680				1,351	05/15/2034	1
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		06/01/2018	Paydown		105,869	105,869	105,160	105,162		707		707		105,869				2,211	05/15/2034	1
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		06/01/2018	Paydown		11,955	11,955	11,701	11,711		243		243		11,955				270	05/15/2034	1
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		06/01/2018	Paydown		586,799	586,799	565,046	579,930		6,869		6,869		586,799				16,137	05/15/2034	1
31394Y-ZW-7	FHR 2811 PE EXCH PAC-1-11 6.000% 06/15/34		06/01/2018	Paydown		126,664	126,664	125,149	125,152		1,513		1,513		126,664				3,106	06/15/2034	1
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		06/01/2018	Paydown		489,139	489,139	407,208	463,388		25,751		25,751		489,139				10,146	06/15/2034	1
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		06/01/2018	Paydown		185,889	185,889	200,295	188,259		(2,370)		(2,370)		185,889				5,775	02/15/2034	1
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		06/01/2018	Paydown		587,819	587,819	581,275	581,290		6,529		6,529		587,819				14,909	06/15/2034	1
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		06/01/2018	Paydown		974,392	974,392	894,309	954,968		19,424		19,424		974,392				25,245	06/15/2034	1
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		06/01/2018	Paydown		771,787	771,787	640,824	727,994		43,792		43,792		771,787				16,951	06/15/2034	1
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		06/01/2018	Paydown		470,940	470,940	519,285	479,500		(8,559)		(8,559)		470,940				14,613	11/15/2033	1
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		06/01/2018	Paydown		220,791	220,791	218,617	218,621		2,170		2,170		220,791				4,390	06/15/2034	1
31395A-KK-0	FHR 2810 PE PAC-11 6.000% 06/15/34		06/01/2018	Paydown		336,103	336,103	335,893	335,870		233		233		336,103				8,204	06/15/2034	1
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		06/01/2018	Paydown		122,668	122,668	134,935	124,914		(2,246)		(2,246)		122,668				3,806	11/15/2033	1
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		06/01/2018	Paydown		1,015,875	1,015,875	1,023,652	1,016,818		(944)		(944)		1,015,875				24,393	06/15/2034	1
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		06/01/2018	Paydown		216,273	216,273	215,732	215,786		487		487		216,273				5,057	06/15/2034	1
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		06/01/2018	Paydown		609,404	609,404	559,414	589,602		19,802		19,802		609,404				14,112	04/25/2036	1
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		06/01/2018	Paydown		128,413	128,413	125,464	126,941		1,473		1,473		128,413				3,339	04/25/2036	1
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		06/01/2018	Paydown		409,051	409,051	408,028	408,033		1,017		1,017		409,051				10,022	07/15/2034	1
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		06/01/2018	Paydown		308,979	308,979	300,964	300,980		7,999		7,999		308,979				7,072	05/25/2036	1
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		06/01/2018	Paydown		813,948	813,948	773,759	801,166		12,782		12,782		813,948				18,154	05/25/2036	1
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		06/01/2018	Paydown		575,123	575,123	570,144	570,148		4,974		4,974		575,123				15,236	05/25/2036	1
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		06/01/2018	Paydown		228,191	228,191	229,617	228,495		(305)		(305)		228,191				5,216	05/25/2036	1
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		06/01/2018	Paydown		158,546	158,546	156,263	156,266		2,280		2,280		158,546				3,441	05/25/2036	1
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		06/01/2018	Paydown		267,769	267,769	261,978	261,987		5,782		5,782		267,769				6,867	06/25/2036	1
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		06/01/2018	Paydown		678,304	678,304	661,929	661,966		16,338		16,338		678,304				15,077	06/25/2036	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		06/01/2018	Paydown		68,186	68,186	63,029	65,657		2,529		2,529		68,186				1,741	06/25/2036	1
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		06/01/2018	Paydown		270,784	270,784	267,936	267,939		2,845		2,845		270,784				6,864	06/25/2036	1
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		06/01/2018	Paydown		400,165	400,165	329,886	377,888		22,278		22,278		400,165				8,513	08/15/2034	1
31395E-FS-1	FHR 2838 UY SEQ 5.000% 08/15/19		06/01/2018	Paydown		296,040	296,040	298,121	296,040						296,040				6,050	08/15/2019	1
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		06/01/2018	Paydown		637,364	637,364	633,670	633,675		3,689		3,689		637,364				15,232	08/15/2034	1
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		06/01/2018	Paydown		301,175	301,175	298,130	298,135		3,039		3,039		301,175				6,727	08/15/2034	1
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		06/01/2018	Paydown		94,750	94,750	80,064	89,824		4,926		4,926		94,750				1,981	08/15/2034	1
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		06/01/2018	Paydown		514,406	514,406	510,152	510,160		4,246		4,246		514,406				11,520	08/15/2034	1
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		06/01/2018	Paydown		70,380	70,380	70,029	70,039		341		341		70,380				1,609	09/15/2034	1
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		06/01/2018	Paydown		295,423	295,423	294,315	294,368		1,056		1,056		295,423				7,238	09/15/2034	1
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		06/01/2018	Paydown		551,000	551,000	547,275	547,280		3,719		3,719		551,000				12,650	09/15/2034	1
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		06/01/2018	Paydown		584,919	584,919	582,780	582,783		2,137		2,137		584,919				13,830	09/15/2034	1
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		06/01/2018	Paydown		548,303	548,303	477,024	523,192		25,111		25,111		548,303				11,132	10/15/2034	1
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		06/01/2018	Paydown		419,232	419,232	420,280	419,232						419,232				9,121	10/15/2034	1
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		06/01/2018	Paydown		420,830	420,830	419,778	419,783		1,047		1,047		420,830				9,609	10/15/2034	1
31395G-ZR-6	FHR 2872 GE EXCH PAC-1-11 5.000% 10/15/34		06/08/2018	MORGAN STANLEY & CO. INC.		18,462,165	17,254,360	16,934,936	16,935,601		1,709		1,709		16,937,310		1,524,855	1,524,855	488,873	10/15/2034	1
31395G-ZR-6	FHR 2872 GE EXCH PAC-1-11 5.000% 10/15/34		06/01/2018	Paydown		589,584	589,584	578,669	578,692		10,892		10,892		589,584				12,403	10/15/2034	1
31395H-BT-6	FHR 2866 TP EXCH PAC-11 5.000% 10/15/34		06/08/2018	MORGAN STANLEY & CO. INC.		18,313,982	17,115,871	16,753,938	16,754,686		1,875		1,875		16,756,562		1,557,420	1,557,420	484,950	10/15/2034	1
31395H-BT-6	FHR 2866 TP EXCH PAC-11 5.000% 10/15/34		06/01/2018	Paydown		536,394	536,394	525,052	525,075		11,319		11,319		536,394				10,871	10/15/2034	1
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		06/01/2018	Paydown		563,529	563,529	568,636	565,057		(1,528)		(1,528)		563,529				13,179	10/15/2034	1
31395H-FA-3	FHR 2869 BH PAC-11 5.000% 10/15/34		06/01/2018	Paydown		541,288	541,288	529,715	529,743		11,545		11,545		541,288				10,803	10/15/2034	1
31395H-GL-8	FHR 2869 MG EXCH PAC-11 5.000% 10/15/34		06/01/2018	Paydown		652,097	652,097	641,813	641,838		10,259		10,259		652,097				13,700	10/15/2034	1
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		06/01/2018	Paydown		218,493	218,493	219,039	218,493						218,493				5,130	11/15/2034	1
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		06/01/2018	Paydown		252,301	252,301	213,825	239,213		13,088		13,088		252,301				5,035	11/15/2034	1
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		06/01/2018	Paydown		336,351	336,351	335,510	335,514		837		837		336,351				7,515	11/15/2034	1
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		06/01/2018	Paydown		156,879	156,879	131,852	149,165		7,714		7,714		156,879				2,982	11/15/2034	1
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		06/01/2018	Paydown		124,695	124,695	123,874	123,875		820		820		124,695				2,938	11/15/2034	1
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		06/01/2018	Paydown		540,443	540,443	530,993	531,013		9,430		9,430		540,443				11,350	11/15/2034	1
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		06/01/2018	Paydown		187,978	187,978	161,103	178,044		9,934		9,934		187,978				4,133	11/15/2034	1
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		06/01/2018	Paydown		297,351	297,351	253,631	280,804		16,547		16,547		297,351				5,996	11/15/2034	1
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		06/01/2018	Paydown		196,693	196,693	166,144	185,274		11,418		11,418		196,693				4,074	11/15/2034	1
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		06/01/2018	Paydown		371,579	371,579	363,433	363,450		8,129		8,129		371,579				7,662	11/15/2034	1
31395J-UX-2	FHR 2888 OH PAC-11 5.000% 11/15/34		06/01/2018	Paydown		1,015,738	1,015,738	956,937	997,467		18,272		18,272		1,015,738				20,195	11/15/2034	1
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		06/01/2018	Paydown		599,979	599,979	546,378	583,662		16,317		16,317		599,979				11,893	12/15/2034	1
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		06/01/2018	Paydown		212,109	212,109	204,815	204,831		7,278		7,278		212,109				4,344	12/15/2034	1
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		06/01/2018	Paydown		592,869	592,869	497,362	565,883		26,986		26,986		592,869				11,010	12/15/2034	1
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		06/01/2018	Paydown		157,883	157,883	155,805	155,809		2,074		2,074		157,883				3,937	07/25/2036	1
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		06/01/2018	Paydown		44,514	44,514	44,347	44,347		167		167		44,514				973	07/25/2036	1
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		06/01/2018	Paydown		109,989	109,989	108,923	109,264		725		725		109,989				2,455	07/25/2036	1
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		06/01/2018	Paydown		47,516	47,516	47,531	47,516						47,516				1,120	06/25/2036	1
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		06/01/2018	Paydown		159,713	159,713	158,165	158,499		1,214		1,214		159,713				4,009	06/25/2026	1
31395N-KC-0	FNR 2006-53 WD PAC-11 6.000% 09/25/35		06/01/2018	Paydown		298,517	298,517	297,153	297,277		1,240		1,240		298,517				7,914	09/25/2035	1
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		06/01/2018	Paydown		138,704	138,704	136,868	137,669		1,035		1,035		138,704				3,630	07/25/2036	1
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		06/01/2018	Paydown		219,383	219,383	214,678	214,954		4,428		4,428		219,383				5,650	07/25/2036	1
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		06/01/2018	Paydown		519,388	519,388	514,103	514,112		5,276		5,276		519,388				12,042	03/15/2035	1
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		06/01/2018	Paydown		565,599	565,599	568,074	565,788		(189)		(189)		565,599				12,613	04/15/2035	1
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		06/01/2018	Paydown		433,065	433,065	431,172	431,174		1,891		1,891		433,065				10,123	04/15/2035	1
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		06/01/2018	Paydown		437,448	437,448	437,721	437,448						437,448				9,806	05/15/2035	1
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		06/01/2018	Paydown		596,697	596,697	591,962	591,971		4,726		4,726		596,697				13,679	05/15/2035	1
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		06/01/2018	Paydown		417,740	417,740	414,510	414,515		3,225		3,225		417,740				9,529	05/15/2035	1
31395U-QL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		06/01/2018	Paydown		496,990	496,990	504,678	499,229		(2,238)		(2,238)		496,990				11,729	05/15/2035	1
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		06/01/2018	Paydown		700,421	700,421	698,971	698,969		1,452		1,452		700,421				16,493	05/15/2035	1
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		06/01/2018	Paydown		440,292	440,292	441,668	440,292						440,292				10,466	05/15/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395U-T2-7	FHR 2977 PE PAC-11 5.000% 05/15/35		06/01/2018	Paydown		410,554	410,554	408,449	408,452		2,102		2,102		410,554				8,721	05/15/2035	1
31395V-BQ-1	FHR 2997 BC EXCH SEQ 5.000% 06/15/25		06/01/2018	Paydown		634,336	634,336	624,821	631,491		2,845		2,845		634,336				13,027	06/15/2025	1
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		06/01/2018	Paydown		344,622	344,622	344,945	344,622						344,622				7,709	06/15/2035	1
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		06/01/2018	Paydown		265,094	265,094	260,336	260,344		4,750		4,750		265,094				6,019	06/15/2035	1
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		06/01/2018	Paydown		585,864	585,864	589,343	586,553		(689)		(689)		585,864				13,934	08/15/2035	1
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		06/01/2018	Paydown		86,131	86,131	83,977	83,982		2,149		2,149		86,131				1,857	08/15/2035	1
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		06/01/2018	Paydown		258,272	258,272	254,595	254,603		3,669		3,669		258,272				6,538	08/15/2035	1
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		06/01/2018	Paydown		449,050	449,050	435,281	444,861		4,189		4,189		449,050				10,122	08/15/2035	1
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		06/01/2018	Paydown		311,626	311,626	299,648	306,872		4,754		4,754		311,626				7,650	09/15/2035	1
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		06/01/2018	Paydown		382,138	382,138	381,064	381,264		875		875		382,138				8,687	09/15/2035	1
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		06/01/2018	Paydown		177,416	177,416	173,833	176,184		1,232		1,232		177,416				4,073	10/15/2035	1
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		06/01/2018	Paydown		132,568	132,568	128,344	128,355		4,213		4,213		132,568				2,800	10/15/2035	1
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		06/01/2018	Paydown		1,023,773	1,023,773	1,013,415	1,019,423		4,349		4,349		1,023,773				24,626	10/15/2035	1
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		06/01/2018	Paydown		789,545	789,545	768,819	782,360		7,185		7,185		789,545				18,616	12/15/2035	1
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		06/01/2018	Paydown		375,968	375,968	360,915	372,266		3,702		3,702		375,968				9,438	03/15/2036	1
31396J-DF-9	FHR 3124 ZG Z SEQ 6.000% 03/15/36		06/01/2018	Paydown		180,926	180,926	168,798	177,055		3,871		3,871		180,926				4,409	03/15/2036	1
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		06/01/2018	Paydown		157,530	157,530	154,404	155,824		1,706		1,706		157,530				4,248	10/25/2036	1
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		06/01/2018	Paydown		47,101	47,101	45,526	46,098		1,003		1,003		47,101				1,181	09/25/2036	1
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		06/01/2018	Paydown		30,143	30,143	29,535	29,791		351		351		30,143				712	08/25/2036	1
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		06/01/2018	Paydown		48,572	48,572	48,754	48,572						48,572				1,204	08/25/2036	1
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		06/01/2018	Paydown		252,120	252,120	256,690	252,549		(429)		(429)		252,120				6,360	08/25/2036	1
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36		06/01/2018	Paydown		368,523	368,523	367,169	367,166		1,356		1,356		368,523				9,764	09/25/2036	1
31396K-WJ-7	FNR 2006-71 DZ SC EXCH Z PT 6.000% 07/25/36		06/01/2018	Paydown		462,952	462,952	450,366	457,526		5,426		5,426		462,952				11,164	07/25/2036	1
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		06/01/2018	Paydown		439,996	439,996	425,146	435,781		4,215		4,215		439,996				10,986	09/25/2036	1
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36		06/01/2018	Paydown		300,559	300,559	302,814	300,559						300,559				8,199	10/25/2036	1
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		06/01/2018	Paydown		346,898	346,898	343,727	343,931		2,968		2,968		346,898				8,882	10/25/2033	1
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		06/01/2018	Paydown		283,380	283,380	277,230	277,243		6,137		6,137		283,380				6,971	11/25/2036	1
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		06/01/2018	Paydown		36,197	36,197	35,542	35,543		654		654		36,197				771	11/25/2036	1
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		06/01/2018	Paydown		278,514	278,514	283,562	279,551		(1,037)		(1,037)		278,514				6,795	04/15/2036	1
31396N-HB-5	FHR 3136 PE PAC-11 6.000% 04/15/36		06/01/2018	Paydown		234,825	234,825	231,122	231,128		3,697		3,697		234,825				5,606	04/15/2036	1
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		06/01/2018	Paydown		292,972	292,972	297,447	293,769		(797)		(797)		292,972				7,556	05/15/2036	1
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		06/01/2018	Paydown		31,973	31,973	32,080	31,973						31,973				846	03/25/2037	1
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		06/01/2018	Paydown		52,084	52,084	51,035	51,037		1,048		1,048		52,084				1,383	03/25/2037	1
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		06/01/2018	Paydown		89,638	89,638	89,470	89,467		171		171		89,638				2,085	02/25/2037	1
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		06/01/2018	Paydown		182,418	182,418	179,411	180,678		1,740		1,740		182,418				5,207	02/25/2037	1
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		06/01/2018	Paydown		232,177	232,177	231,633	231,626		551		551		232,177				5,196	03/25/2037	1
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		06/01/2018	Paydown		60,786	60,786	61,807	61,158		(372)		(372)		60,786				1,409	03/25/2037	1
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		06/01/2018	Paydown		334,442	334,442	336,062	334,442						334,442				8,706	03/25/2037	1
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		06/01/2018	Paydown		1,059,423	1,059,423	1,054,540	1,054,605		4,818		4,818		1,059,423				24,897	05/15/2036	1
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		06/01/2018	Paydown		194,223	194,223	191,877	191,881		2,343		2,343		194,223				4,864	06/15/2036	1
31396R-QZ-3	FHR 3178 ME EXCH PAC-1-11 6.000% 06/15/36		06/01/2018	Paydown		180,076	180,076	181,596	180,566		(490)		(490)		180,076				4,895	06/15/2036	1
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		06/01/2018	Paydown		526,210	526,210	534,349	528,856		(2,647)		(2,647)		526,210				11,741	06/15/2036	1
31396R-YR-2	FHR 3172 PE PAC-1-11 6.000% 06/15/36		06/01/2018	Paydown		254,335	254,335	251,031	251,036		3,299		3,299		254,335				6,476	06/15/2036	1
31396T-DG-5	FHR 3164 JE EXCH SEQ 6.000% 06/15/36		06/01/2018	Paydown		18,784	18,784	18,790	18,784						18,784				470	06/15/2036	1
31396T-UC-5	FHR 3171 MJ EXCH PAC-1-11 6.000% 06/15/36		06/01/2018	Paydown		468,026	468,026	458,513	458,530		9,496		9,496		468,026				11,689	06/15/2036	1
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		06/01/2018	Paydown		182,392	182,392	182,791	182,392						182,392				4,313	06/15/2036	1
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		06/01/2018	Paydown		416,085	416,085	409,699	409,709		6,376		6,376		416,085				10,115	07/15/2036	1
31396U-LE-8	FHR 3186 NE EXCH PAC-1-11 6.000% 07/15/36		06/01/2018	Paydown		408,183	408,183	401,371	401,382		6,801		6,801		408,183				11,217	07/15/2036	1
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		06/01/2018	Paydown		691,632	691,632	676,386	676,411		15,221		15,221		691,632				15,830	06/25/2037	1
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		06/01/2018	Paydown		150,643	150,643	149,643	149,646		997		997		150,643				3,670	06/25/2037	1
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		06/01/2018	Paydown		699,837	699,837	689,532	689,548		10,289		10,289		699,837				16,802	04/25/2037	1
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		06/01/2018	Paydown		364,237	364,237	369,303	365,150		(913)		(913)		364,237				9,575	04/25/2037	1
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		06/01/2018	Paydown		111,114	111,114	110,263	110,270		844		844		111,114				3,284	05/25/2047	1
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		06/01/2018	Paydown		52,003	52,003	51,840	51,839		163		163		52,003				1,360	05/25/2037	1
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		06/01/2018	Paydown		410,549	410,549	418,760	412,064		(1,515)		(1,515)		410,549				11,923	08/25/2037	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		06/01/2018	Paydown		619,878	619,878	626,796	620,365		(486)		(486)		619,878				18,228	06/25/2037	1
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		06/01/2018	Paydown		6,203	6,203	6,012	6,012		191		191		6,203				155	07/25/2047	1
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		06/01/2018	Paydown		29,396	29,396	28,583	28,584		812		812		29,396				747	07/25/2037	1
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		06/01/2018	Paydown		103,439	103,439	100,260	100,264		3,175		3,175		103,439				2,333	07/25/2037	1
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		06/01/2018	Paydown		250,045	250,045	243,758	243,767		6,278		6,278		250,045				6,201	08/25/2037	1
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		06/01/2018	Paydown		432,399	432,399	422,116	422,130		10,269		10,269		432,399				12,486	07/25/2037	1
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		06/01/2018	Paydown		323,136	323,136	314,274	314,287		8,849		8,849		323,136				8,154	08/25/2037	1
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		06/01/2018	Paydown		27,674	27,674	27,045	27,046		628		628		27,674				694	08/25/2037	1
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		06/01/2018	Paydown		732,030	732,030	725,854	728,223		3,808		3,808		732,030				17,780	09/25/2037	1
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		06/01/2018	Paydown		302,702	302,702	282,943	292,606		10,095		10,095		302,702				6,507	05/25/2038	1
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		06/01/2018	Paydown		1,170,866	1,170,866	1,158,291	1,158,304		12,562		12,562		1,170,866				27,905	03/25/2038	1
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		06/01/2018	Paydown		948,287	948,287	781,744	899,489		48,798		48,798		948,287				20,130	04/25/2038	1
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		06/01/2018	Paydown		224,276	224,276	221,823	222,171		2,105		2,105		224,276				4,970	03/25/2048	1
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		06/01/2018	Paydown		437,061	437,061	438,973	437,061						437,061				10,910	08/15/2036	1
31397A-G4-9	FHR 3198 PE EXCH PAC-1-11 6.000% 08/15/36		06/01/2018	Paydown		248,482	248,482	247,909	247,909		573		573		248,482				6,628	08/15/2036	1
31397A-P3-1	FHR 3201 PG PAC-1-11 6.000% 08/15/36		06/01/2018	Paydown		217,034	217,034	218,628	217,746		(712)		(712)		217,034				5,974	08/15/2036	1
31397A-VW-0	FHR 3216 ME EXCH PAC-1-11 6.000% 09/15/36		06/01/2018	Paydown		173,612	173,612	175,240	174,025		(413)		(413)		173,612				4,382	09/15/2036	1
31397A-WP-4	FHR 3216 PE EXCH PAC-1-11 6.000% 09/15/36		06/01/2018	Paydown		469,181	469,181	475,045	469,864		(683)		(683)		469,181				10,711	09/15/2036	1
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		06/01/2018	Paydown		105,510	105,510	105,790	105,532		(23)		(23)		105,510				3,137	09/15/2036	1
31397B-4P-3	FHR 3220 PE PAC-11 6.000% 09/15/36		06/01/2018	Paydown		205,497	205,497	206,525	205,538		(41)		(41)		205,497				5,048	09/15/2036	1
31397B-GT-2	FHR 3219 PE PAC-11 6.000% 09/15/36		06/01/2018	Paydown		625,173	625,173	637,188	627,159		(1,986)		(1,986)		625,173				16,212	09/15/2036	1
31397B-R7-8	FHR 3225 PB PAC-11 6.000% 10/15/36		06/01/2018	Paydown		44,002	44,002	44,614	44,292		(289)		(289)		44,002				1,120	10/15/2036	1
31397B-VU-2	FHR 3231 PH PAC-11 6.000% 10/15/36		06/01/2018	Paydown		471,447	471,447	474,836	472,021		(574)		(574)		471,447				11,781	10/15/2036	1
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		06/01/2018	Paydown		203,969	203,969	201,955	201,958		2,011		2,011		203,969				5,001	11/15/2036	1
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		06/01/2018	Paydown		2,989	2,989	2,998	2,990		(2)		(2)		2,989				76	11/15/2036	1
31397C-V6-3	FHR 3239 EG SC EXCH SEQ 5.750% 11/15/36		06/01/2018	Paydown		200,211	200,211	200,133	200,125		86		86		200,211				4,668	11/15/2036	1
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		06/01/2018	Paydown		685,661	685,661	684,697	684,686		975		975		685,661				15,227	12/15/2036	1
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		06/01/2018	Paydown		39,944	39,944	39,431	39,432		512		512		39,944				1,031	01/15/2037	1
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		06/01/2018	Paydown		182,977	182,977	180,604	182,066		911		911		182,977				4,469	02/15/2037	1
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		06/01/2018	Paydown		683,164	683,164	699,816	689,331		(6,167)		(6,167)		683,164				16,707	02/15/2037	1
31397F-FP-2	FHR 3271 FP FLT PT 2.373% 02/15/37		06/15/2018	Paydown		4,991	4,991	4,993	4,991						4,991				38	02/15/2037	1
31397F-JS-2	FHR 3277 QB PAC-1-11 6.000% 02/15/37		06/01/2018	Paydown		37,586	37,586	37,997	37,683		(96)		(96)		37,586				944	02/15/2037	1
31397G-6Q-8	FHR 3287 PN EXCH PAC-11 6.000% 03/15/37		06/01/2018	Paydown		241,983	241,983	245,736	243,034		(1,051)		(1,051)		241,983				5,730	03/15/2037	1
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		06/01/2018	Paydown		256,493	256,493	254,197	254,200		2,293		2,293		256,493				5,870	05/15/2037	1
31397H-W4-6	FHR 3334 PE EXCH PAC-1-11 6.000% 06/15/37		06/01/2018	Paydown		655,363	655,363	651,523	653,351		2,012		2,012		655,363				15,962	06/15/2037	1
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		06/01/2018	Paydown		192,457	192,457	193,596	192,784		(327)		(327)		192,457				5,175	06/15/2037	1
31397J-MA-9	FHR 3348 QE PAC-1-11 6.000% 07/15/37		06/01/2018	Paydown		186,590	186,590	185,297	185,299		1,292		1,292		186,590				5,177	07/15/2037	1
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		06/01/2018	Paydown		116,190	116,190	111,741	111,748		4,443		4,443		116,190				2,904	07/15/2037	1
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		06/01/2018	Paydown		200,833	200,833	194,546	194,555		6,277		6,277		200,833				5,417	07/15/2037	1
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		06/01/2018	Paydown		849,482	849,482	825,276	825,312		24,169		24,169		849,482				19,694	07/15/2037	1
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		06/01/2018	Paydown		22,298	22,298	21,750	21,751		547		547		22,298				558	07/15/2037	1
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		06/01/2018	Paydown		335,525	335,525	352,302	338,414		(2,889)		(2,889)		335,525				8,772	07/15/2037	1
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		06/01/2018	Paydown		587,990	587,990	606,135	591,745		(3,755)		(3,755)		587,990				15,225	08/15/2037	1
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		06/01/2018	Paydown		683,911	683,911	656,848	656,900		27,011		27,011		683,911				16,155	07/25/2038	1
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		06/01/2018	Paydown		889,413	889,413	756,001	854,041		35,372		35,372		889,413				18,920	04/25/2038	1
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		06/01/2018	Paydown		401,354	401,354	379,500	379,555		21,799		21,799		401,354				8,053	07/25/2038	1
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		06/01/2018	Paydown		766,168	766,168	725,770	752,721		13,447		13,447		766,168				17,189	05/25/2038	1
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		06/01/2018	Paydown		288,805	288,805	274,736	274,761		14,044		14,044		288,805				6,724	08/25/2038	1
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		06/01/2018	Paydown		427,620	427,620	407,614	407,650		19,970		19,970		427,620				9,791	08/25/2038	1
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		06/01/2018	Paydown		158,316	158,316	151,488	155,183		3,133		3,133		158,316				3,697	12/15/2037	1
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		06/01/2018	Paydown		69,694	69,694	70,064	69,716		(22)		(22)		69,694				2,043	01/15/2038	1
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		06/01/2018	Paydown		491,478	491,478	485,195	485,210		6,267		6,267		491,478				10,117	01/15/2038	1
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		06/01/2018	Paydown		136,787	136,787	135,847	136,282		505		505		136,787				2,502	02/25/2041	1
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		06/01/2018	Paydown		702,056	702,056	680,176	692,291		9,765		9,765		702,056				10,742	03/25/2041	1
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		06/01/2018	Paydown		65,457	65,457	63,887	63,889		1,567		1,567		65,457				1,265	02/15/2038	1
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		06/01/2018	Paydown		130,973	130,973	124,748	124,760		6,212		6,212		130,973				2,671	05/15/2038	1
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		06/01/2018	Paydown		138,774	138,774	137,590	138,162		612		612		138,774				2,403	07/25/2041	1
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		06/01/2018	Paydown		384,917	384,917	371,583	371,611		13,306		13,306		384,917				8,793	06/15/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		06/01/2018	Paydown		161,156	161,156	151,624	151,642		9,514		9,514		161,156				3,357	06/15/2038	1
31402C-PL-0	FN 725027 5.000% 11/01/33		06/01/2018	Paydown		1,812	1,812	1,789	1,790		22		22		1,812				38	11/01/2033	1
31402C-U6-7	FN 725205 5.000% 03/01/34		06/01/2018	Paydown		2,148	2,148	2,121	2,121		26		26		2,148				44	03/01/2034	1
31402C-V7-4	FN 725238 5.000% 03/01/34		06/01/2018	Paydown		5,147	5,147	5,082	5,083		63		63		5,147				106	03/01/2034	1
31402D-GN-4	FN 725705 5.000% 08/01/34		06/01/2018	Paydown		2,333	2,333	2,302	2,303		30		30		2,333				49	08/01/2034	1
31402D-K5-8	FN 725816 6.000% 05/01/34		06/01/2018	Paydown		873	873	891	890		(17)		(17)		873				21	05/01/2034	1
31402D-MP-2	FN 725866 4.500% 09/01/34		06/01/2018	Paydown		126,157	126,157	120,933	121,079		5,078		5,078		126,157				2,355	09/01/2034	1
31402R-SA-8	FN 735913 5.500% 10/01/35		06/01/2018	Paydown		585	585	587	587		(3)		(3)		585				13	10/01/2035	1
31403D-7K-9	FN 746198 5.000% 10/01/33		06/01/2018	Paydown		593	593	586	586		7		7		593				12	10/01/2033	1
31403D-G6-0	FN 745521 5.500% 04/01/35		06/01/2018	Paydown		1,179	1,179	1,185	1,184		(5)		(5)		1,179				28	04/01/2035	1
31403D-QC-6	FN 745751 5.500% 09/01/35		06/01/2018	Paydown		1,570	1,570	1,578	1,578		(8)		(8)		1,570				34	09/01/2035	1
31403F-ZU-1	FN 747855 4.000% 06/01/19		06/01/2018	Paydown		7,409	7,409	7,085	7,233		176		176		7,409				119	06/01/2019	1
31403J-5L-6	FN 750651 4.500% 09/01/33		06/01/2018	Paydown		1,716	1,716	1,644	1,652		63		63		1,716				32	09/01/2033	1
31403N-4B-0	FN 754218 6.000% 12/01/33		06/01/2018	Paydown		149	149	151	151		(2)		(2)		149				4	12/01/2033	1
31403N-DT-1	FN 753514 6.000% 11/01/33		06/01/2018	Paydown		123	123	125	125		(2)		(2)		123				3	11/01/2033	1
31403N-JK-4	FN 753666 5.500% 11/01/33		06/01/2018	Paydown		483	483	486	486		(2)		(2)		483				11	11/01/2033	1
31403N-UT-2	FN 753994 6.000% 12/01/33		06/01/2018	Paydown		121	121	123	123		(2)		(2)		121				3	12/01/2033	1
31403Q-AE-0	FN 754305 6.000% 12/01/33		06/01/2018	Paydown		44	44	44	44		(1)		(1)		44				1	12/01/2033	1
31404D-E7-9	FN 765258 4.500% 03/01/19		06/01/2018	Paydown		3,607	3,607	3,560	3,579		27		27		3,607				66	03/01/2019	1
31404H-SQ-3	FN 769227 6.000% 11/01/33		06/01/2018	Paydown		119	119	121	121		(2)		(2)		119				3	11/01/2033	1
31404H-TP-4	FN 769258 6.000% 12/01/33		06/01/2018	Paydown		55	55	56	56		(1)		(1)		55				1	12/01/2033	1
31404L-5Q-9	FN 772255 6.000% 11/01/33		06/01/2018	Paydown		1,390	1,390	1,414	1,413		(22)		(22)		1,390				35	11/01/2033	1
31404W-TV-8	FN 780964 4.500% 05/01/19		06/01/2018	Paydown		21,826	21,826	21,843	21,826						21,826				410	05/01/2019	1
31406C-DK-1	FN 805706 5.000% 12/01/34		06/01/2018	Paydown		197	197	195	195		2		2		197				4	12/01/2034	1
31406F-A9-2	FN 808332 6.500% 02/01/35		06/01/2018	Paydown		175	175	180	179		(4)		(4)		175				5	02/01/2035	1
31406K-GM-6	FN 812104 4.500% 02/01/35		06/01/2018	Paydown		710	710	680	680		30		30		710				13	02/01/2035	1
31406M-HW-9	FN 813945 4.500% 12/01/20		06/01/2018	Paydown		492	492	484	485		6		6		492				9	12/01/2020	1
31406W-JA-3	FN 822057 5.500% 07/01/35		06/01/2018	Paydown		213	213	214	214		(1)		(1)		213				5	07/01/2035	1
31407C-NE-3	FN 826689 5.000% 08/01/35		06/01/2018	Paydown		357	357	352	352		5		5		357				6	08/01/2035	1
31407E-VL-4	FN 828719 7.500% 07/01/35		06/01/2018	Paydown		135	135	142	142		(6)		(6)		135				4	07/01/2035	1
31408D-5N-0	FN 848753 5.500% 12/01/35		06/01/2018	Paydown		127	127	128	128						127				3	12/01/2035	1
31408D-K9-4	FN 848220 5.500% 11/01/35		06/01/2018	Paydown		1,974	1,974	1,983	1,983		(8)		(8)		1,974				38	11/01/2035	1
31409A-PF-0	FN 865422 3.537% 02/01/36		06/01/2018	Paydown		127	127	129	128		(1)		(1)		127				2	02/01/2036	1
31410C-FS-6	FN 884977 6.000% 06/01/36		06/01/2018	Paydown		110	110	112	112		(2)		(2)		110				3	06/01/2036	1
31410C-VE-9	FN 885413 6.000% 06/01/36		06/01/2018	Paydown		902	902	918	917		(15)		(15)		902				19	06/01/2036	1
31410D-U7-3	FN 886306 3.327% 07/01/36		06/01/2018	Paydown		232	232	236	235		(3)		(3)		232				3	07/01/2036	1
31410F-VW-2	FN 888129 5.500% 02/01/37		06/01/2018	Paydown		1,259	1,259	1,264	1,264		(5)		(5)		1,259				28	02/01/2037	1
31410G-7C-1	FN 889291 5.000% 04/01/23		06/01/2018	Paydown		1,345	1,345	1,344	1,344		2		2		1,345				27	04/01/2023	1
31410G-CT-8	FN 888482 4.500% 05/01/35		06/01/2018	Paydown		635	635	608	609		26		26		635				12	05/01/2035	1
31410P-V9-1	FN 893540 6.500% 09/01/36		06/01/2018	Paydown		22	22	22	22		(1)		(1)		22				1	09/01/2036	1
31410T-ZY-4	FN 897259 7.000% 11/01/36		06/01/2018	Paydown		43	43	44	44		(2)		(2)		43				1	11/01/2036	1
31410U-RC-8	FN 897883 6.500% 12/01/36		06/01/2018	Paydown		10	10	10	10						10					12/01/2036	1
31410W-NA-2	FN 899585 6.000% 07/01/37		06/01/2018	Paydown		398	398	404	404		(6)		(6)		398				10	07/01/2037	1
31410X-4N-3	FN 900929 7.000% 02/01/37		06/01/2018	Paydown		69	69	72	71		(2)		(2)		69				2	02/01/2037	1
31411K-LQ-4	FN 910335 6.500% 03/01/37		06/01/2018	Paydown		150	150	154	154		(3)		(3)		150				4	03/01/2037	1
31411L-KL-4	FN 911199 7.000% 04/01/37		06/01/2018	Paydown		798	798	828	827		(29)		(29)		798				28	04/01/2037	1
31411V-MM-8	FN 915764 5.500% 03/01/37		06/01/2018	Paydown		300	300	301	301		(1)		(1)		300				6	03/01/2037	1
31412L-Y8-7	FN 928735 6.500% 10/01/37		06/01/2018	Paydown		60	60	61	61		(1)		(1)		60				2	10/01/2037	1
31412S-RC-1	FN 933483 6.500% 03/01/38		06/01/2018	Paydown		70	70	72	72		(2)		(2)		70				2	03/01/2038	1
31412T-B9-3	FN 933964 5.000% 07/01/23		06/01/2018	Paydown		153	153	153	153						153				3	07/01/2023	1
31413C-HX-0	FN 941346 6.500% 08/01/37		06/01/2018	Paydown		16	16	16	16						16					08/01/2037	1
31413R-2Z-8	FN 953592 5.500% 01/01/38		06/01/2018	Paydown		509	509	511	511		(2)		(2)		509				14	01/01/2038	1
31413S-BF-0	FN 953738 7.000% 11/01/37		06/01/2018	Paydown		25	25	26	26		(1)		(1)		25				1	11/01/2037	1
31414K-U7-3	FN 968706 5.500% 02/01/38		06/01/2018	Paydown		61	61	62	62						61				1	02/01/2038	1
31414M-Q6-6	FN 970377 6.500% 03/01/38		06/01/2018	Paydown		98	98	100	100		(2)		(2)		98				3	03/01/2038	1
31414P-ZN-2	FN 972449 6.500% 03/01/38		06/01/2018	Paydown		41	41	42	42		(1)		(1)		41				1	03/01/2038	1
31414P-ZT-9	FN 972454 6.500% 02/01/38		06/01/2018	Paydown		7	7	7	7						7					02/01/2038	1
31414R-4T-9	FN 974334 7.000% 03/01/38		06/01/2018	Paydown		3	3	3	3						3					03/01/2038	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31414R-4V-4	FN 974336 6.000% 03/01/38		06/01/2018	Paydown		16	16	17	17						16					03/01/2038	1.
31414R-4W-2	FN 974337 6.500% 03/01/38		06/01/2018	Paydown		1	1	1	1						1					03/01/2038	1.
31414R-4X-0	FN 974338 7.000% 03/01/38		06/01/2018	Paydown		7	7	7	7						7					03/01/2038	1.
31414R-5B-7	FN 974342 6.500% 03/01/38		06/01/2018	Paydown		16	16	16	16						16					03/01/2038	1.
31414R-5C-5	FN 974343 7.000% 03/01/38		06/01/2018	Paydown		8	8	8	8						8					03/01/2038	1.
31414R-B5-3	FN 973560 4.500% 03/01/23		06/01/2018	Paydown		553	553	543	545		8		8		553				11	03/01/2023	1.
31414R-WJ-0	FN 974149 5.500% 02/01/38		06/01/2018	Paydown		732	732	735	735		(3)		(3)		732				20	02/01/2038	1.
31414T-JR-3	FN 975572 4.500% 06/01/23		06/01/2018	Paydown		669	669	657	659		10		10		669				12	06/01/2023	1.
31415L-LF-2	FN 983326 5.000% 07/01/23		06/01/2018	Paydown		555	555	554	554		1		1		555				12	07/01/2023	1.
31418B-MF-0	FN MA2157 4.000% 01/01/45		06/01/2018	Paydown		773,699	773,699	827,374	826,378		(52,680)		(52,680)		773,699				12,814	01/01/2045	1.
45201L-VF-9	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.44 4.440% 07/01/33		06/04/2018	Call 100.0000		255,000	255,000	255,000	255,000						255,000				10,473	07/01/2033	1FE
45201L-VG-7	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.54 4.540% 07/01/38		06/04/2018	Call 100.0000		150,000	150,000	150,000	150,000						150,000				6,299	07/01/2038	1FE
45201L-VH-5	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.64 4.640% 07/01/43		06/04/2018	Call 100.0000		185,000	185,000	185,000	185,000						185,000				7,940	07/01/2043	1FE
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		06/01/2018	Paydown		9,295	9,295								9,295					07/26/2024	6*
57586N-RR-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 4.786% 12/01/32		04/02/2018	Call 100.0000		30,000	30,000	30,328	30,000						30,000				483	12/01/2032	1FE
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/02/2018	Call 100.0000		3,025,000	3,025,000	3,010,057	3,017,875		198		198		3,018,073		6,927	6,927	87,725	04/01/2025	2FE
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		05/01/2018	Call 100.0000		110,000	110,000	108,934	109,368		17		17		109,385		615	615	3,009	05/01/2027	1FE
761114-BQ-9	RESR 11 F PAC 8.700% 02/01/19		06/01/2018	Paydown		1,446	1,446	1,293	1,378	47	21		68		1,446				53	02/01/2019	6*
76221T-DF-3	RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.23 4.236% 10/01/29		04/02/2018	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				26,475	10/01/2029	1FE
76221T-DG-1	RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.43 4.433% 10/01/34		04/02/2018	Call 100.0000		3,060,000	3,060,000	3,060,000	3,060,000						3,060,000				67,825	10/01/2034	1FE
77876N-AK-4	LFR 6 I PAC 9.400% 08/20/19		06/20/2018	Paydown		1,441	1,441	1,425	1,437		4		4		1,441				55	08/20/2019	6*
783760-RQ-6	RYL 86 F SEQ 8.750% 04/01/19		06/01/2018	Paydown		368	368	327	368						368				13	04/01/2019	6*
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/02/2018	Call 100.0000		665,000	665,000	665,000	665,000						665,000				20,179	04/01/2027	1FE
928120-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		06/01/2018	Call 100.0000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				24,443	06/01/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						386,992,238	377,232,955	362,798,221	369,900,623	47	1,162,282		1,162,329		373,597,304		13,394,934	13,394,934	9,448,944	XXX	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		06/16/2018	Paydown		191,181	191,181	191,180			2		2		191,181				3,598	01/16/2038	3AM
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		06/30/2018	Redemption 100.0000		233,732	233,732	233,732	233,732						233,732				3,654	12/31/2024	1
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		06/01/2018	Paydown		18,534	18,534	18,928	18,613		(80)		(80)		18,534				444	12/25/2032	1FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		06/01/2018	Paydown		219,935	219,935	224,437	221,975		(2,040)		(2,040)		219,935				5,266	02/25/2033	1FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		06/01/2018	Paydown		39,789	39,789	39,461	39,475		314		314		39,789				916	05/25/2033	1FM
00086Y-AU-6	ACLB 1999-1 C SUB 8.095% 08/15/20		04/11/2018	Redemption 0.0000			8,836,000													08/15/2020	6*
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23		06/29/2018	Redemption 100.0000		170,794	170,794	171,221	171,216		(422)		(422)		170,794					11/10/2023	3FE
001021-AK-0	AE EUROPE HLDGS INC SR-UNSEC 10/23/23		04/27/2018	Redemption 100.0000		77,308	77,308	76,535	76,628		680		680		77,308				1,323	10/23/2023	4.
00164D-AP-8	AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS 12/15/23		04/16/2018	Redemption 100.0000		10,188	10,188	10,230	10,226		(39)		(39)		10,188				127	12/15/2023	3FE
00167J-AB-3	AM CONSERVATION GROUP INC SR-UNSEC 10/31/22		04/02/2018	Redemption 100.0000		23,265	23,265	23,068	23,095		170		170		23,265				346	10/31/2022	5*
00186U-AB-5	A PLACE FOR MOM-INC. SR-UNSEC 08/10/24		06/29/2018	Redemption 100.0000		30,008	30,008	29,882	25,128		122		122		30,008				733	08/10/2024	5.
00190N-AH-2	PODS LLC PODS LLC 11/21/24		06/13/2018	Taxable Exchange		4,168,553	4,179,000	4,168,553	4,168,632		563		563		4,169,195		(642)	(642)	91,032	11/21/2024	4FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00190N-AJ-8	PODS LLC PODS LLC 11/21/24		06/30/2018	Redemption 100.0000		10,496	10,496	10,470			26		26		10,496					11/21/2024	4FE
00248*-AB-8	AWP INC SR-UNSEC 06/07/21		04/02/2018	Redemption 100.0000		31,250	31,250	30,938	31,016		234		234		31,250				506	06/07/2021	4
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		06/01/2018	Paydown		54,886		39,072	42,436		309		309		42,745		(42,745)	(42,745)	1,407	01/25/2032	1FM
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		06/01/2018	Paydown		30,605	30,605	30,595	30,543		62		62		30,605				704	03/25/2033	1FM
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		06/01/2018	Redemption 100.0000		212,672	212,672	212,672	212,672						212,672				3,324	08/01/2024	1
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/02/22		06/29/2018	Redemption 100.0000		132,888	132,888	132,901	132,896		(9)		(9)		132,888				3,391	07/02/2022	5FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 3.666% 04/25/34		06/25/2018	Paydown		21,861	21,861	19,766	20,148		1,713		1,713		21,861				287	04/25/2034	1FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.230% 11/25/39		05/01/2018	Paydown		309,295	309,295	286,763	288,804		20,491		20,491		309,295				5,655	11/25/2039	1FM
004421-QQ-9	ACE 2005-WF1 M2 MEZ FLT STEP 2.751% 05/25/35		06/07/2018	ROBERT W. BAIRD & COMPANY INC		2,820,469	2,820,028	2,100,921	2,608,516		27,498		27,498		2,636,015		184,454	184,454	31,216	05/25/2035	1FM
004421-QQ-9	ACE 2005-WF1 M2 MEZ FLT STEP 2.751% 05/25/35		05/25/2018	Paydown		125,526	125,526	93,517	116,111		9,415		9,415		125,526				1,148	05/25/2035	1FM
004421-RF-2	ACE 2005-HE5 M2 MEZ FLT STEP 2.826% 08/25/35		05/17/2018	MORGAN STANLEY & CO. INC.		1,321,598	1,321,466	944,848	1,294,578		13,519		13,519		1,308,096		13,502	13,502	13,020	08/25/2035	1FM
004421-RF-2	ACE 2005-HE5 M2 MEZ FLT STEP 2.826% 08/25/35		04/25/2018	Paydown		156,895	156,895	112,180	153,703		3,192		3,192		156,895				1,248	08/25/2035	1FM
004427-BX-7	ACE 2005-AG1 A1B2 FLT STEP 2.381% 08/25/35		05/17/2018	MORGAN STANLEY & CO. INC.		2,411,878	2,412,632	2,026,611	2,402,254		5,326		5,326		2,407,580		4,298	4,298	21,748	08/25/2035	1FM
004427-BX-7	ACE 2005-AG1 A1B2 FLT STEP 2.381% 08/25/35		04/25/2018	Paydown		102,318	102,318	85,947	101,878		440		440		102,318				761	08/25/2035	1FM
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 3.071% 06/25/35		06/25/2018	Paydown		373,679	373,679	340,614	358,987		14,691		14,691		373,679				3,975	06/25/2035	1FM
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		06/15/2018	Redemption 100.0000		19,195	19,195	19,195	19,195						19,195				369	10/15/2047	1FE
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY 02/23/25		06/30/2018	Redemption 100.0000		457,063	457,063	457,063							457,063				4,816	02/23/2025	3FE
00790*-AA-2	AERA ENERGY CTL PT TRUST 2011-SR-SEC 4.723% 06/15/19		06/15/2018	Redemption 100.0000		824,038	824,038	824,038	824,038						824,038				16,225	06/15/2019	1
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		06/15/2018	Redemption 100.0000		95,863	95,863	95,863	95,863						95,863				1,488	07/15/2036	1
008117-AN-3	AETNA INC SR UNSEC 4.125% 06/01/21		04/05/2018	WELLS FARGO		36,899,640	36,000,000	35,496,360	35,804,194		14,448		14,448		35,818,642		1,080,998	1,080,998	528,000	06/01/2021	2FE
008117-AP-8	AETNA INC SR UNSEC 2.750% 11/15/22		04/05/2018	WELLS FARGO		9,845,534	10,175,000	9,797,533	10,084,044		4,336	290,847	(286,511)		9,797,533		48,000	48,000	111,925	11/15/2022	2FE
00817Y-AQ-1	AETNA INC SR UNSEC 3.500% 11/15/24		05/18/2018	DEUTSCHE BANK SECURITIES INCOR		28,958,350	30,000,000	29,472,300	29,995,027		88	522,814	(522,726)		29,472,300		(513,950)	(513,950)	543,472	11/15/2024	2FE
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		06/15/2018	Redemption 100.0000		20,805	20,805	20,805	20,805						20,805				598	10/15/2032	2
010392-FL-7	ALABAMA POWER CO SR UNSEC 4.150% 08/15/44		05/15/2018	JP MORGAN SECURITIES		9,832,900	10,000,000	9,920,400	9,925,090		580		580		9,925,670		(92,770)	(92,770)	313,556	08/15/2044	1FE
01310T-AS-8	ALBERTSON'S LLC ALBERTSON'S LLC 08/25/21		06/30/2018	Redemption 100.0000		137,202	137,202	135,299	135,510		1,692		1,692		137,202				3,134	08/25/2021	3FE
01310T-AU-3	ALBERTSON'S LLC ALBERTSON'S LLC 06/22/23		06/30/2018	Redemption 100.0000		7,600	7,600	7,503	7,510		90		90		7,600				182	06/22/2023	3FE
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		06/15/2018	Redemption 100.0000		20,816	20,816	20,816	20,816						20,816				602	03/15/2034	2
01642P-AW-6	ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24		06/29/2018	Redemption 100.0000		45,000	45,000	45,177	45,171		(171)		(171)		45,000				1,081	04/04/2024	4FE
01877K-AD-5	ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25		06/30/2018	Redemption 100.0000		500,000	500,000	501,884	501,129		(1,129)		(1,129)		500,000				11,478	12/31/2025	2FE
020002-AH-4	ALLSTATE CORP SR UNSEC 6.750% 05/15/18		05/15/2018	Maturity		10,000,000	10,000,000	11,329,900	10,048,296		(48,296)		(48,296)		10,000,000				337,500	05/15/2018	1FE
02079#-AB-4	ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20		06/29/2018	Redemption 100.0000		12,375	12,375	12,375	12,375						12,375				389	05/12/2020	5

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02079#-AD-0	ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20		06/29/2018	Redemption 100.0000		20,625	20,625	20,573	20,582		43		43		20,625				648	05/12/2020	5
02134#-AA-9	ALTA WIND VIII-LLC 3.970% 12/31/35		05/15/2018	Redemption 100.0000		297,610	297,610	297,610	297,610						297,610				5,908	12/31/2035	2FE
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		06/01/2018	Paydown		595,658	685,325	290,570	294,437		339,119		339,119		633,556		(37,898)	(37,898)	17,301	08/25/2036	1FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		06/01/2018	Paydown		439,645	488,180	190,688	193,125		265,706		265,706		458,830		(19,185)	(19,185)	11,089	04/25/2037	1FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/01/2018	Paydown		315,232	331,953	75,358	75,213		243,477		243,477		318,690		(3,457)	(3,457)	8,078	01/25/2047	1FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 2.541% 02/25/37		06/25/2018	Paydown		116,776	131,737	49,067	49,684		72,721		72,721		122,405		(5,629)	(5,629)	1,276	02/25/2037	1FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		06/01/2018	Paydown		258,370	313,243	68,963	69,019		201,801		201,801		270,821		(12,450)	(12,450)	8,411	03/25/2037	1FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		06/01/2018	Paydown		209,429	287,196	143,940	145,751		104,193		104,193		249,944		(40,514)	(40,514)	6,488	07/25/2037	1FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		06/01/2018	Paydown		596,377	625,360	365,555	366,340		247,320		247,320		613,659		(17,282)	(17,282)	16,231	09/25/2037	1FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		06/01/2018	Paydown		231,739	281,561	61,452	61,949		181,329		181,329		243,278		(11,539)	(11,539)	7,268	08/25/2037	1FM
02152F-A*-9	ALTEGRITY-INC. SUB 0.000% 01/04/22		04/25/2018	WORTHLESS SECURITIES			4,049,286													01/04/2022	6*
02361D-AF-7	AMEREN ILLINOIS CO SR SEC 6.250% 04/01/18		04/01/2018	Maturity		10,000,000	10,000,000	9,976,995	9,999,269		731		731		10,000,000				312,500	04/01/2018	1FE
02474R-AE-3	ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23		04/06/2018	Taxable Exchange		33,505,993	33,490,922	33,669,393	33,653,854		(6,549)		(6,549)		33,647,306		(141,312)	(141,312)	367,365	10/31/2023	4FE
02474R-AF-0	ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23		06/29/2018	Redemption 100.0000		84,573	84,573	84,611			(38)		(38)		84,573				792	10/31/2023	4FE
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		06/01/2018	Paydown		924,953	924,953	786,210	867,090		57,864		57,864		924,953				22,397	12/25/2035	1FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 3.944% 10/25/34		06/01/2018	Paydown		521,913	521,913	505,603	507,846		14,067		14,067		521,913				7,922	10/25/2034	1FM
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 2.811% 02/25/45		04/09/2018	Paydown		(2,174)	(2,174)	(1,856)	(2,174)						(2,174)					02/25/2045	1FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 3.967% 09/25/45		06/01/2018	Paydown		401,379	401,379	377,478	379,914		21,465		21,465		401,379				5,487	09/25/2045	1FM
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		06/01/2018	Paydown		3,320	3,320				3,320		3,320		3,320				98	02/18/2024	6*
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		06/01/2018	Paydown		3,925	3,925	3,925	3,630	294			294		3,925				113	05/18/2023	6*
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3-2Z 6.500% 12/18/23		06/01/2018	Paydown		4,923	4,923	4,856	4,554	369			369		4,923				133	12/18/2023	6*
03040#-AH-5	AMERICAN WATER CAPITAL CORP G-SR 6.250% 05/15/18		05/15/2018	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				125,000	05/15/2018	1
03072S-JC-0	AMSI 2003-8 AF4 STEP AFC SEQ 5.820% 10/25/33		06/01/2018	Paydown		235,732	235,732	235,710	235,598		134		134		235,732				5,875	10/25/2033	1FM
03072S-KZ-7	AMSI 2003-10I AF5 STEP AFC SEQ 5.226% 12/25/33		06/01/2018	Paydown		297,562	297,562	297,448	297,373		189		189		297,562				7,371	12/25/2033	1FE
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.513% 05/25/34		06/01/2018	Paydown		1,002,218	1,002,218	1,002,218	1,002,218						1,002,218				18,110	05/25/2034	1FM
03217F-AC-3	AMSPEC SERVICES INC SR-UNSEC 07/01/22		04/02/2018	Redemption 100.0000		40,708	40,708	40,402	25,508		252		252		40,708				389	07/01/2022	4
035229-CW-1	ANHEUSER-BUSCH COS LLC CO.GUARNT 5.000% 03/01/19		04/20/2018	Call 102.1420		28,696,795	28,095,000	28,027,774	28,087,846		1,801		1,801		28,089,646		5,354	5,354	1,507,078	03/01/2019	2FE
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 5.000% 04/15/20		06/06/2018	Call 104.0710		31,221,300	30,000,000	29,821,137	29,949,991		8,930		8,930		29,958,921		41,079	41,079	2,183,800	04/15/2020	2FE
03765@-AA-5	APOLLON ONE CORP-WAG CHARLESTO SR-SEC 6.650% 09/15/34		06/15/2018	Redemption 100.0000		32,212	32,212	32,212	32,212						32,212				893	09/15/2034	2
03765V-AH-3	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22		06/29/2018	Redemption 100.0000		91,226	91,226	91,226	91,226						91,226				1,732	05/02/2022	3FE
03766E-AB-3	AASET 2016-2 A SEQ 4.212% 11/15/41		06/15/2018	Paydown		134,400	134,400	134,396	134,396		4		4		134,400				2,359	11/15/2041	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
03766K-AA-1	AASET 2016-1A A ARB SEQ 4.875% 03/17/36		06/15/2018	Paydown		452,663	452,663	446,210	446,683		5,980		5,980		452,663				9,675	03/17/2036	1FE
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		06/15/2018	Redemption 100.0000		201,255	201,255	202,261	202,257		(1,002)		(1,002)		201,255				3,473	06/15/2028	1Z
03789X-AA-6	DIN 2014-1 A2 SEQ 4.277% 09/05/44		06/05/2018	Paydown		45,690	45,690	46,478	46,239		(549)		(549)		45,690				977	09/05/2044	3AM
03927N-AA-1	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42		06/01/2018	Paydown		23,445	23,445	14,901	15,333		8,112		8,112		23,445				532	12/21/2042	1AM
03970J-AD-0	CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24		06/29/2018	Redemption 100.0000		31,698	31,698	31,777			(79)		(79)		31,698				429	03/20/2024	4FE
040104-JB-8	ARSI 2004-W7 M1 MEZ FLT STEP NAS 2.916% 05/25/34		06/25/2018	Paydown		343,491	343,491	251,822	296,193		47,298		47,298		343,491				3,797	05/25/2034	1FM
040104-JJ-1	ARSI 2004-W8 A2 FLT STEP NAS 3.051% 05/25/34		06/25/2018	Paydown		404,467	404,467	355,555	385,958		18,510		18,510		404,467				4,880	05/25/2034	1FM
040448-A*-3	NASCO HEALTHCARE INC SR-UNSEC 06/30/21		06/29/2018	Redemption 100.0000		38,380	38,380	38,188	38,257		123		123		38,380				812	06/30/2021	4
04262B-AC-4	ARNOTT LLC SR-UNSEC 06/15/24		04/02/2018	Redemption 100.0000		23,000	23,000	22,770	22,784		216		216		23,000				422	06/15/2024	5*
04541G-EL-2	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 3.318% 06/15/33		06/15/2018	Paydown		56,238	56,238	53,215	56,238						56,238				766	06/15/2033	1FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		05/31/2018	Redemption 100.0000		240,249	240,249	240,249	240,249						240,249				4,300	02/28/2047	1
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 08/02/21		04/02/2018	Redemption 100.0000		33,098	33,098	32,767	32,847		251		251		33,098				403	08/02/2021	4
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 08/01/22		04/02/2018	Redemption 100.0000		12,297	12,297	12,174	12,197		100		100		12,297				273	08/01/2022	4
04621H-AK-9	ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24		06/29/2018	Redemption 100.0000		58,464	58,464	58,521	52,750		(56)		(56)		58,464				1,245	10/22/2024	4FE
04649V-AT-7	ASURION LLC ASURION LLC 08/04/22		06/29/2018	Redemption 100.0000		1,453,989	1,453,989	1,461,259	1,460,731		(6,742)		(6,742)		1,453,989				17,075	08/04/2022	4FE
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		06/29/2018	Redemption 100.0000		3,731	3,731	3,748			(17)		(17)		3,731				44	11/03/2023	4FE
048312-AD-4	ACETF 2002-1 A4 SEQ 5.550% 10/20/23		06/20/2018	WELLS FARGO		6,055,665	5,810,257	6,349,446	5,921,606		(7,820)		(7,820)		5,913,786		141,880	141,880	212,307	10/20/2023	1FE
048312-AD-4	ACETF 2002-1 A4 SEQ 5.550% 10/20/23		04/20/2018	Paydown		342,704	342,704	374,507	349,272		(6,568)		(6,568)		342,704				9,510	10/20/2023	1FE
048312-AG-7	ACETF 2003-1 A3 SEQ 5.050% 10/20/20		04/26/2018	BARCLAYS BANK PLC		95,659	94,833	102,538	97,089		(134)		(134)		96,955		(1,297)	(1,297)	2,528	10/20/2020	1FE
048312-AG-7	ACETF 2003-1 A3 SEQ 5.050% 10/20/20		04/20/2018	Paydown		641,782	641,782	645,091	643,072		(1,290)		(1,290)		641,782				16,205	10/20/2020	1FE
05329W-AJ-1	AUTONATION INC CO.GUARNT 6.750% 04/15/18		04/15/2018	Maturity		35,000,000	35,000,000	34,673,200	34,985,115		14,885		14,885		35,000,000				1,181,250	04/15/2018	2FE
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I SR-UNSEC 03/20/20		06/29/2018	Redemption 100.0000		85,972	85,972	85,129	79,246		635		635		85,972				2,916	03/20/2020	4
05377J-AP-7	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25		06/29/2018	Redemption 100.0000		23,121	23,121	23,150			(29)		(29)		23,121				289	02/13/2025	2FE
05379B-AN-7	AVISTA CORP 1ST MORTG 5.950% 06/01/18		06/01/2018	Maturity		12,000,000	12,000,000	11,959,920	11,997,972		2,028		2,028		12,000,000				357,000	06/01/2018	1FE
05400K-AB-6	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 04/03/22		05/10/2018	Redemption 100.0000		76,900	76,900	77,048	77,040		(140)		(140)		76,900				1,030	04/03/2022	3FE
05400K-AB-6	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 04/03/22		05/14/2018	Taxable Exchange		42,684,853	42,675,038	42,757,400	42,752,757		(6,590)		(6,590)		42,746,167		(61,314)	(61,314)	571,496	04/03/2022	3FE
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 2.317% 05/26/46		06/01/2018	Paydown		1,225,589	1,225,589	1,072,390	1,112,790		112,800		112,800		1,225,589				11,852	05/26/2046	6*
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 2.301% 04/25/37		06/25/2018	Paydown		62,973	62,973	56,046	57,759		5,214		5,214		62,973				515	04/25/2037	1FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 2.231% 04/25/37		06/25/2018	Paydown		173,492	173,492	154,408	159,132		14,361		14,361		173,492				1,367	04/25/2037	1FM
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 04/01/23		04/01/2018	Redemption 100.0000		56,701	56,701	56,701	56,701						56,701				1,408	04/01/2023	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		04/01/2018	Redemption 100.0000		608,658	608,658	612,285	610,517		(1,859)		(1,859)		608,658				18,248	04/01/2024	1FE
05584B-AA-9	BGS HUNTSVILLE 2016 CTL PT TRU 3.470% 08/15/35		06/15/2018	Redemption 100.0000		455,261	455,261	455,261	455,261						455,261				6,585	11/15/2033	1FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		06/25/2018	Paydown		571,195	571,195	571,050	571,062		132		132		571,195				7,170	05/25/2029	1FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		06/25/2018	Paydown		188,748	188,748	188,721	188,724		25		25		188,748				2,611	05/25/2029	2AM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	FEDEX CTL PT TRUST-SER 2017A-F 4.260%			Redemption 100.0000																	
05587*-AA-8	03/15/37		06/15/2018			194,036	194,036	194,036	194,036						194,036				3,446	03/15/2037	1FE
	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425%			Redemption 100.0000																	
05606*-AB-3	01/31/36		06/30/2018			124,650	124,650	119,929	120,433		4,218		4,218		124,650				2,299	01/31/2036	2
	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600%			Redemption 100.0000																	
05606*-AC-1	01/31/36		06/30/2018			33,872	33,872	33,872	33,872						33,872				650	01/30/2036	2
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		06/02/2018	Paydown		647,048	647,048	647,032	647,033		15		15		647,048				7,975	10/04/2032	1FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		06/02/2018	Paydown		161,750	161,750	161,741	161,741		9		9		161,750				2,426	10/04/2032	2FE
	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22			Redemption 100.0000																	
05643#-AA-6			06/30/2018			1,552,500	1,552,500	1,552,500	1,552,500						1,552,500				53,096	09/30/2022	1
	BADGER SPORTSWEAR ACQUISITION SR-UNSEC			Redemption 100.0000																	
05655F-AC-7	09/09/23		06/29/2018			29,230	29,230	28,943	28,976		253		253		29,230				945	09/09/2023	5
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		06/01/2018	Paydown		16,047	16,047	15,039	15,193		854		854		16,047				403	11/25/2032	1FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		06/01/2018	Paydown		33,915	33,915	34,396	34,371		(455)		(455)		33,915				853	11/25/2032	1FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		06/01/2018	Paydown		77,361	77,361	75,672	75,675		1,686		1,686		77,361				1,994	11/25/2034	1FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		06/01/2018	Paydown		46,330	46,330	41,317	41,573		4,758		4,758		46,330				1,222	10/25/2035	1FM
05947U-MJ-4	BACM 2003-2 H SUB CSTR 5.768% 03/11/41		06/01/2018	Paydown		120,470	120,470	110,840	119,953		517		517		120,470				2,922	03/11/2041	1FM
	BACM 2004-4 XC IO CSTR NTL 0.052% 07/10/42																				
05947U-WF-1			06/01/2018	Paydown															6	07/10/2042	6*
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		06/01/2018	Paydown		272,530	294,741	221,059	223,635		66,316		66,316		289,951		(17,421)	(17,421)	6,897	06/25/2035	1FM
05948K-C9-8	BOAA 2005-6 CB1 NAS 5.500% 07/25/35		06/01/2018	Paydown		228,459	276,027	281,211	278,129		(3,818)		(3,818)		274,312		(45,853)	(45,853)	6,798	07/25/2035	2FM
05948K-F2-0	BOAA 2005-6 5A1 NAS 5.500% 07/25/35		06/01/2018	Paydown		75,140	207,880	190,334	190,406		6,395		6,395		196,801		(121,660)	(121,660)	5,525	07/25/2035	2FM
05948K-F3-8	BOAA 2005-6 5A2 SEQ AS 5.500% 07/25/35		06/01/2018	Paydown		9,338	25,835	18,039	18,430		3,631		3,631		22,062		(12,724)	(12,724)	687	07/25/2035	1FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		06/01/2018	Paydown		178,782	192,108	121,130	122,489		65,105		65,105		187,594		(8,812)	(8,812)	4,532	10/25/2035	1FM
	BOAMS 2003-J B1 SUB CSTR NAS 3.729%																				
05948X-YR-6	11/25/33		06/01/2018	Paydown		154,971	154,971	143,930	144,619		10,352		10,352		154,971				2,392	11/25/2033	1FM
	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.813%																				
05949A-LK-4	08/25/34		06/01/2018	Paydown		621,736	621,736	513,637	481,100		140,636		140,636		621,736				9,068	08/25/2034	1FM
05949A-RE-2	BOAMS 2004-H 2A2 CSTR AS 3.608% 09/25/34		06/01/2018	Paydown		120,176	120,176	117,923	120,176						120,176				1,993	09/25/2034	1FM
	BOAMS 2004-9 1A3 SEQ SSNR AS 5.500%																				
05949A-VN-7	11/25/34		06/01/2018	Paydown		34,720	34,720	33,934	33,935		785		785		34,720				796	11/25/2034	1FM
	BOAMS 2004-K 2A1 CSTR PT AS 3.522% 12/25/34																				
05949A-XG-0			06/01/2018	Paydown		348,485	348,485	340,644	341,242		7,243		7,243		348,485				4,962	12/25/2034	1FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		06/01/2018	Paydown		209,428	229,462	211,212	212,826		16,050		16,050		228,876		(19,448)	(19,448)	5,655	09/25/2035	4FM
05949Q-BB-0	BAFC 2006-2 2A2O SEQ AS 5.750% 03/25/36		06/01/2018	Paydown		164,468	177,073	121,617	99,183		72,400		72,400		171,584		(7,115)	(7,115)	3,548	03/25/2036	1FM
	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36																				
05949T-BF-5			06/01/2018	Paydown		250,997	253,564	163,392	165,525		87,054		87,054		252,579		(1,583)	(1,583)	4,722	01/25/2036	1FM
	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000%																				
05949Y-AC-2	05/25/36		06/01/2018	Paydown		103,810	116,646	80,593	81,831		31,134		31,134		112,965		(9,155)	(9,155)	2,654	05/25/2036	1FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		06/01/2018	Paydown		130,082	146,166	73,312	74,284		63,835		63,835		138,119		(8,037)	(8,037)	3,325	05/25/2036	1FM
	BACM 2006-3 AM CSTR AFC SEQ 5.665% 07/10/44																				
059500-AF-5			05/01/2018	Paydown		2,855,550	2,855,550	2,137,264	2,141,314		714,235		714,235		2,855,550				71,950	07/10/2044	3FM
	BAFC 2006-G 2A1 FLT STEP AFC IRC PT 2.304%			MORGAN STANLEY & CO.																	
05950M-AB-6	07/20/36		05/17/2018	INC.		1,467,843	1,470,600	1,374,092	1,392,639		5,421		5,421		1,398,060		69,783	69,783	9,087	07/20/2036	1FM
	BAFC 2006-G 2A1 FLT STEP AFC IRC PT 2.304%																				
05950M-AB-6	07/20/36		05/21/2018	Paydown		126,143	126,143	117,865	119,456		6,687		6,687		126,143				3,593	07/20/2036	1FM
	BAFC 2006-G 2A4 FLT STEP AFC IRC SS 2.374%			MORGAN STANLEY & CO.																	
05950M-AE-0	07/20/36		05/17/2018	INC.		2,172,345	2,172,005	1,979,919	2,035,173		9,441		9,441		2,044,613		127,732	127,732	13,931	07/20/2036	1FM
	BAFC 2006-G 2A4 FLT STEP AFC IRC SS 2.374%																				
05950M-AE-0	07/20/36		05/21/2018	Paydown		186,307	186,307	169,831	174,570		11,737		11,737		186,307				5,488	07/20/2036	1FM
	BAFC 2006-G 2A5 FLT STEP AFC IRC PT 2.368%																				
05950M-AF-7	07/20/36		06/20/2018	Paydown		659,906	659,906	613,712	622,551		37,355		37,355		659,906				5,379	07/20/2036	1FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		06/01/2018	Paydown		425,056	425,056	422,117	422,163		2,893		2,893		425,056				11,742	09/25/2036	2FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		06/01/2018	Paydown		130,705	306,211	288,226	290,104		11,405		11,405		301,509		(170,804)	(170,804)	8,078	08/25/2036	3FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		06/01/2018	Paydown		266,853	284,768	77,225	19,268		249,277		249,277		268,545		(1,692)	(1,692)	5,948	09/25/2036	1FM
	BAFC 2006-I 1A1 CSTR SSNR AS 3.777%																				
05951V-AA-7	12/20/36		06/01/2018	Paydown		857,764	857,764	819,899	819,694		38,070		38,070		857,764				12,841	12/20/2036	1FM
05952A-AH-7	BACM 2008-1 AJ CSTR 6.571% 02/10/51		05/01/2018	Paydown		3,376,061	3,376,061	3,617,546	3,382,232		(6,171)		(6,171)		3,376,061				70,238	02/10/2051	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		06/01/2018	Paydown		223	223	228	223						223				7	04/20/2032	1FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		06/01/2018	Paydown		92,706	92,706	89,229	89,342		3,364		3,364		92,706				2,062	07/20/2032	1FM
06051G-BZ-1	BAFC 2005-D B1 SUB CSTR NAS 3.909% 05/25/35		06/01/2018	Paydown		109,067	109,067	105,664	105,786		3,281		3,281		109,067				2,096	09/20/2034	1FM
06051G-DQ-9			06/01/2018	Paydown		261,846	261,846	248,426	249,083		12,763		12,763		261,846				3,933	05/25/2035	1FM
07014Q-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		06/29/2018	Redemption 100.0000		97,500	97,500	96,525	96,647		853		853		97,500				2,484	09/25/2024	4FE
07332X-AA-9	BOMFT 2017-CRT1 M SC MEZ FLT DLY ARB 4.241% 10/25/28		04/25/2018	Paydown		8,671,099	8,671,099	8,671,099	8,671,099						8,671,099				110,195	10/25/2028	2AM
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		06/29/2018	Redemption 100.0000		32,500	32,500	32,478			22		22		32,500				522	01/02/2025	4FE
07383F-5S-3	BSCMS 2005-T18 E SUB AFC 5.258% 02/13/42		04/01/2018	Paydown		2,020,262	2,020,262	2,031,248	2,020,262						2,020,262				35,408	02/13/2042	1FM
07383F-V5-4	BSCMS 2004-T16 X1 IO CSTR NTL 0.477% 02/13/46		06/01/2018	Paydown				369	369		(369)		(369)						378	02/13/2046	6*
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 3.912% 04/25/34		06/01/2018	Paydown		35,622	35,622	35,499	35,503		119		119		35,622				432	04/25/2034	1FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 3.966% 07/25/34		06/01/2018	Paydown		1,038,095	1,038,095	1,038,744	1,038,004		91		91		1,038,095				15,895	07/25/2034	1FM
07386H-NQ-0	BALTA 2004-12 1A1 FLT STEP AFC SSNR 2.791% 01/25/35		06/25/2018	Paydown		620,850	620,850	526,171	555,509		65,342		65,342		620,850				5,787	01/25/2035	1FM
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		06/30/2018	Redemption 100.0000		1,033,457	1,033,457	1,033,457	1,033,457						1,033,457				15,157	10/08/2025	2FE
073879-QE-1	BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35		06/01/2018	Paydown		1,003,410	1,003,410	787,015	743,393		260,017		260,017		1,003,410				26,272	02/25/2035	1FM
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.250% 04/25/35		06/01/2018	Paydown		511,471	511,471	412,341	383,220		128,251		128,251		511,471				9,966	04/25/2035	1FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 3.670% 02/25/36		06/01/2018	Paydown		735,201	735,201	704,851	715,702		19,499		19,499		735,201				11,948	02/25/2036	1FM
07387U-AD-3	BSABS 2006-EC1 M1 FLT STEP IRC 2.501% 12/25/35		05/17/2018	MORGAN STANLEY & CO. INC.		2,632,641	2,634,185	2,100,081	2,607,257		9,758		9,758		2,617,015		15,627	15,627	22,481	12/25/2035	1FM
07387U-AD-3	BSABS 2006-EC1 M1 FLT STEP IRC 2.501% 12/25/35		04/25/2018	Paydown		108,617	108,617	86,594	107,507		1,110		1,110		108,617				746	12/25/2035	1FM
07387V-AA-7	BSABS 2007-HE7 1A1 FLT IRC SSNR 3.091% 10/25/37		06/25/2018	Paydown		198,492	198,492	182,787	186,387		12,106		12,106		198,492				2,471	10/25/2037	1FM
073945-AJ-6	BSCMS 2007-T28 B SUB CSTR 5.799% 09/11/42		06/01/2018	Paydown		1,255,309	1,255,309	1,248,184	1,248,184		7,126		7,126		1,255,309				24,656	09/11/2042	1FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 2.261% 06/25/47		06/25/2018	Paydown		90,691	90,691	75,387	75,973		14,718		14,718		90,691				718	06/25/2047	1FM
07400N-AS-9	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 2.271% 06/25/37		06/25/2018	Paydown		495,794	495,794	439,333	443,091		52,703		52,703		495,794				3,904	06/25/2037	1FM
075887-AT-6	BECTON DICKINSON AND CO SR UNSEC 4.900% 04/15/18		04/15/2018	Maturity		40,000,000	40,000,000	39,856,400	39,996,204		3,796		3,796		40,000,000				980,000	04/15/2018	2FE
08161C-AE-1	BMARK 2018-B2 A5 SEQ 3.882% 02/15/51		05/04/2018	DEUTSCHE BANK SECURITIES INCOR		25,279,297	25,000,000	25,378,705			(2,166)		(2,166)		25,376,539		(97,242)	(97,242)	49,440	02/15/2051	1FE
08579J-AY-8	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24		06/29/2018	Redemption 100.0000		3,125	3,125	3,134			(9)		(9)		3,125				36	01/19/2024	3FE
08860#-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		06/15/2018	Redemption 100.0000		32,775	32,775	32,775	32,775						32,775				778	12/15/2031	2
08862#-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		06/15/2018	Redemption 100.0000		45,082	45,082	45,322	45,232		(150)		(150)		45,082				1,167	09/15/2030	2
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		06/15/2018	Redemption 100.0000		28,368	28,368	28,368	28,368						28,368				748	10/15/2033	2
08866#-AA-0	WELLS FARGO BK NW-N.A. SR-SEC 6.660% 01/15/34		06/15/2018	Redemption 100.0000		31,089	31,089	31,089	31,089						31,089				863	01/15/2034	2
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		06/15/2018	Redemption 100.0000		33,136	33,136	33,136	33,136						33,136				928	12/15/2033	2
08867@-AA-1	WELLS FARGO BK NW-N.A. SR-SEC 6.570% 03/15/34		06/15/2018	Redemption 100.0000		30,472	30,472	30,472	30,472						30,472				835	03/15/2034	2
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		06/15/2018	Redemption 100.0000		40,342	40,342	40,342	40,342						40,342				1,152	08/15/2033	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		06/15/2018	Redemption 100.0000		49,782	49,782	49,782	49,782						49,782				1,422	03/15/2034	2
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		06/15/2018	Redemption 100.0000		254,321	254,321	254,321	254,321						254,321				6,881	06/15/2032	1
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		06/15/2018	Redemption 100.0000		29,895	29,895	29,895	29,895						29,895				850	07/15/2033	2
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		06/15/2018	Redemption 100.0000		23,200	23,200	23,200	23,200						23,200				585	01/15/2037	2
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		06/15/2018	Redemption 100.0000		57,230	57,230	57,230	57,230						57,230				950	06/15/2032	1
09238@-AA-1	BLACKHAWK INDUSTRIAL DISTRIBUT SUB 13.000% 07/09/20		04/02/2018	Redemption 100.0000		17,320,385	17,320,385	17,320,385	17,320,385						17,320,385					07/09/2020	5
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		06/15/2018	Redemption 100.0000		517,900	517,900	517,900	517,900						517,900				7,772	09/15/2025	1
09851*-AA-9	BONOTEL LLC SR-UNSEC 05/29/20		06/29/2018	Redemption 100.0000		49,348	49,348	48,855	49,083		265		265		49,348				1,263	05/29/2020	4
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		04/11/2018	Redemption 100.0000		68,483	68,483	68,625	68,609		(126)		(126)		68,483					09/15/2023	3FE
10378#-AB-5	BRACKET INTERMEDIATE HLDG CORP SR-UNSEC 03/14/23		06/29/2018	Redemption 100.0000		33,250	33,250	32,585	32,654		596		596		33,250				1,011	03/14/2023	4
11120V-AB-9	BRIXMOR OPERATING PART SR UNSEC 3.875% 08/15/22		05/03/2018	SUNTRUST CAPITAL MARKETS		13,054,936	13,100,000	12,998,213	13,029,854		4,823		4,823		13,034,677		20,259	20,259	369,438	08/15/2022	2FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		06/01/2018	Redemption 100.0000		134,627	134,627	134,627	134,627						134,627				4,239	01/01/2030	1
11132V-AM-1	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		06/12/2018	Taxable Exchange		4,753,000	4,753,000	4,770,824			(36)		(36)		4,770,788		(17,788)	(17,788)		11/08/2023	4FE
11132V-AN-9	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		06/30/2018	Redemption 100.0000		13,868	13,868	13,868							13,868				43	11/08/2023	4FE
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39		06/30/2018	Redemption 100.0000		122,866	122,866	122,866	122,866						122,866				2,961	06/30/2039	2FE
11244@-AA-9	BROOK & WHITTLE HLDG CORP SR-UNSEC 10/17/23		06/29/2018	Redemption 100.0000		16,545	16,545	16,380	16,384		161		161		16,545				652	10/17/2023	5
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		06/01/2018	Redemption 100.0000		232,279	232,279	232,279	232,279						232,279				3,306	07/01/2035	1
11777L-AC-5	BSDB 2005-AFR1 X IO CSTR NTL 1.052% 09/15/27		06/15/2018	Paydown				42,536	4,746		(4,746)		(4,746)						1,732	09/15/2027	1FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		06/15/2018	Paydown		87,500	87,500	87,475	87,478		22		22		87,500				1,414	04/15/2047	1FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		06/15/2018	Paydown		112,500	112,500	112,484	112,486		14		14		112,500				1,964	04/15/2047	1FE
12489W-PK-4	CBASS 2005-CB7 AF4 STEP AFC SEQ 3.800% 11/25/35		06/01/2018	Paydown		38,054	38,054	37,865	37,912		142		142		38,054				623	11/25/2035	1FM
1248MP-AB-0	CBASS 2007-MX1 A2 STEP AFC AS 5.763% 12/25/36		06/01/2018	Paydown		11,582	11,582	11,398	11,522		60		60		11,582				377	12/25/2036	3AM
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 2.211% 07/25/37		06/25/2018	Paydown		39,946	39,946	20,420	20,665		19,280		19,280		39,946				308	07/25/2037	1FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		06/15/2018	Redemption 100.0000		79,128	79,128	79,870	79,706		(578)		(578)		79,128				2,194	01/15/2036	2
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		06/15/2018	Redemption 100.0000		4,655	4,655	4,655	4,655						4,655				90	01/15/2044	1FE
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		06/15/2018	Redemption 100.0000		23,242	23,242	23,242	23,242						23,242				418	08/15/2043	1FE
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.454% 12/25/36		06/01/2018	Paydown		86,257	86,257	73,823	74,101		12,156		12,156		86,257				1,358	12/25/2036	1FM
12502@-AA-4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22		06/10/2018	Redemption 100.0000		70,895	70,895	70,895	70,895						70,895				1,661	02/10/2022	2
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		06/10/2018	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				20,498	07/10/2022	1FE
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		06/10/2018	Redemption 100.0000		71,075	71,075	71,075	71,075						71,075				1,516	06/10/2023	2

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		06/15/2018	Redemption 100.0000		29,731	29,731	29,731	29,731						29,731				530	06/15/2042	1FE
12506K-AD-1	CBS RADIO INC CBS RADIO INC 11/17/24		05/23/2018	Redemption 100.0000		11,841	11,841	11,827	11,827		14		14		11,841				255	11/17/2024	3FE
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		06/29/2018	Redemption 100.0000		17,446	17,446	17,486	10,022		(22)		(22)		17,446				493	07/08/2022	4FE
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		06/30/2018	Redemption 100.0000		263,571	263,571	263,571	263,571						263,571				6,299	06/30/2037	1FE
12536#-AA-2	CGPC PT TRUST-WAG SR-SEC 6.590% 11/01/32		06/01/2018	Redemption 100.0000		250,071	250,071	250,071	250,071						250,071				6,872	11/01/2032	2
12536@-AA-4	NOVANT HEALTH-INC SR-SEC 7.820% 06/10/24		06/10/2018	Redemption 100.0000		414,035	414,035	414,035	414,035						414,035				13,502	06/10/2024	1
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		06/10/2018	Redemption 100.0000		1,074,297	1,074,297	1,074,297	1,074,297						1,074,297				25,307	12/10/2023	1
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		06/10/2018	Redemption 100.0000		759,613	759,613	759,613	759,613						759,613				13,616	01/10/2030	2
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		06/10/2018	Redemption 100.0000		594,276	594,276	594,276	594,276						594,276				8,174	07/10/2027	1
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		06/10/2018	Redemption 100.0000		648,907	648,907	648,907	648,907						648,907				13,047	04/10/2041	1
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		06/05/2018	Redemption 100.0000		309,901	309,901	309,901	309,901						309,901				5,516	08/05/2033	2
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		06/10/2018	Redemption 100.0000		107,084	107,084	107,084	107,084						107,084				2,115	12/10/2033	1
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		06/10/2018	Redemption 100.0000		307,631	307,631	307,631	307,631						307,631				6,028	07/10/2040	2
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		05/08/2018	Redemption 100.0000		668,157	668,157	673,196	582,946		(5,017)		(5,017)		668,157				12,040	06/07/2023	4FE
12543S-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		06/01/2018	Paydown		97,004	97,004	63,006	47,580		49,424		49,424		97,004				1,905	05/25/2036	1FM
12543B-AH-7	CH HOLD CORP CH HOLD CORP 02/01/24		06/29/2018	Redemption 100.0000		19,630	19,630	19,718	19,710		(80)		(80)		19,630				393	02/01/2024	4FE
12543K-AN-4	CHS/COMMUNITY HEALTH SYS IN CHS/COMMUNITY HEALTH SYS IN 01/27/21		06/07/2018	Redemption 100.0000		40,060	40,060	38,845	39,275		785		785		40,060				1,079	01/27/2021	4FE
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		06/01/2018	Paydown		189,513	204,247	104,781	106,069		90,901		90,901		196,970		(7,457)	(7,457)	5,516	09/25/2036	1FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		06/01/2018	Paydown		372,055	372,454	204,451	207,205		165,080		165,080		372,286		(230)	(230)	9,156	10/25/2036	1FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		06/01/2018	Paydown		186,626	186,826	107,673	108,989		77,758		77,758		186,747		(121)	(121)	4,593	10/25/2036	1FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		06/01/2018	Paydown		256,622	267,632	134,652	135,750		126,474		126,474		262,223		(5,602)	(5,602)	7,171	01/25/2037	1FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		06/01/2018	Paydown		570,421	571,283	359,140	357,987		212,986		212,986		570,972		(551)	(551)	15,058	02/25/2037	1FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		06/01/2018	Paydown		242,276	242,643	100,031	51,872		190,502		190,502		242,374		(98)	(98)	6,396	02/25/2037	1FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		06/01/2018	Paydown		45,903	45,973				45,903		45,903		45,903				1,212	02/25/2037	1FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		06/01/2018	Paydown		274,897	286,524	177,605	177,988		104,316		104,316		282,304		(7,407)	(7,407)	7,300	09/25/2037	1FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		06/01/2018	Paydown		197,378	205,727	137,381	137,881		65,236		65,236		203,117		(5,739)	(5,739)	5,678	09/25/2037	1FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		06/01/2018	Paydown		363,698	424,894	288,374	289,161		116,641		116,641		405,802		(42,103)	(42,103)	9,911	08/25/2037	1FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		06/01/2018	Paydown		64,995	86,414	28,644	29,050		43,934		43,934		72,983		(7,988)	(7,988)	2,222	05/25/2037	1FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		06/01/2018	Paydown		213,781	214,633	99,097	102,319		111,885		111,885		214,204		(423)	(423)	5,821	07/25/2037	1FM
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		06/16/2018	Redemption 100.0000		117,051	117,051	117,051	117,051						117,051				2,733	08/16/2033	1
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		06/10/2018	Redemption 100.0000		81,996	81,996	81,996	81,996						81,996				1,730	10/10/2038	2
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		06/15/2018	Redemption 100.0000		90,650	90,650	90,650	90,650						90,650				1,614	03/15/2033	1
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		06/15/2018	Redemption 100.0000		170,651	170,651	170,651	170,651						170,651				3,066	03/15/2036	1
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		06/15/2018	Redemption 100.0000		899,015	899,015	899,015	899,015						899,015				14,690	10/15/2029	1
12558@-AA-7	CGA LEASE-BKD TRUST -NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		06/10/2018	Redemption 100.0000		960,756	960,756	960,756	960,756						960,756				14,437	09/10/2035	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12563L-AE-7	CLIF 2017-1A A SEQ 3.620% 05/18/42		06/18/2018	Paydown		487,368	487,368	487,313	487,312		55		55		487,368				7,235	05/18/2042	1FE
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		06/01/2018	Paydown		632,301	664,221	466,163	469,963		185,723		185,723		655,686		(23,385)	(23,385)	16,957	11/25/2036	1FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		06/01/2018	Paydown		336,721	600,972	372,603	377,013		133,535		133,535		510,547		(173,827)	(173,827)	15,735	07/25/2037	1FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		06/01/2018	Paydown		162,511	290,047	175,246	177,425		67,191		67,191		244,617		(82,105)	(82,105)	7,594	07/25/2037	1FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		06/10/2018	Redemption 100.0000		150,343	150,343	150,343	150,343						150,343				2,649	10/10/2041	1
12586*-AA-5	CGA CAPITAL TRST LEASE BKD (SD 3.379% 12/10/36		06/10/2018	Redemption 100.0000		743,081	743,081	743,081	743,081						743,081				10,466	12/10/2036	1
125896-BE-9	CMS ENERGY CORP SR UNSEC 6.250% 02/01/20		05/15/2018	BARCLAYS BANK PLC		10,185,102	9,720,000	10,692,000	10,010,416		(50,195)		(50,195)		9,960,221		224,881	224,881	482,625	02/01/2020	2FE
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 266.516% 11/25/27		06/01/2018	Paydown		16	16		16		16	16			16				18	11/25/2027	1FM
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		06/10/2018	Redemption 100.0000		205,682	205,682	205,682	205,682						205,682				3,067	08/10/2032	1
12594E-AD-8	CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23		06/29/2018	Redemption 100.0000		40,444	40,444	40,664	40,520		(76)		(76)		40,444				858	01/22/2023	4FE
12595F-AK-8	CSAIL 2017-CX9 B SUB CSTR 4.108% 09/15/50		06/08/2018	CREDIT SUISSE SECURITIES US LL		4,953,906	5,000,000	5,147,075	5,143,723		(5,905)		(5,905)		5,137,819		(183,913)	(183,913)	106,673	09/15/2050	1FM
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		06/10/2018	Redemption 100.0000		500,401	500,401	500,401	500,401						500,401				8,557	12/10/2026	1Z
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		06/10/2018	Redemption 100.0000		323,373	323,373	324,990			(1,617)		(1,617)		323,373				2,854	08/10/2038	1Z
12624B-AC-0	COMM 2012-CR1 A3 SEQ 3.391% 05/15/45		05/01/2018	Paydown		93,154	93,154	97,750	94,530		(1,376)		(1,376)		93,154				1,334	05/15/2045	1FM
126281-BD-5	CSAIL 2015-C1 AS SUB AFC 3.791% 04/15/50		06/08/2018	BANK OF AMERICA		4,990,430	5,000,000	5,099,609	5,075,147		(4,649)		(4,649)		5,070,498		(80,069)	(80,069)	84,771	04/15/2050	1FM
126342-DZ-4	AMHPT 1996-1 B1 SUB AFC 8.000% 03/15/27		06/15/2018	Paydown		127,138	127,138	127,058	127,190		(53)		(53)		127,138				4,070	03/15/2027	1FE
12636*-AA-5	MD/CP-SEA TRAIL-LLC-WALGREEN SR-SEC 6.450% 08/15/28		06/15/2018	Redemption 100.0000		30,079	30,079	30,079	30,079						30,079				809	08/15/2028	2
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		06/01/2018	Paydown		163,132	163,132	61,177	61,363		101,769		101,769		163,132				2,207	02/25/2037	1FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		06/01/2018	Paydown		131,516	135,818	92,745	74,682		59,253		59,253		133,935		(2,418)	(2,418)	3,087	03/25/2037	1FM
12649#-AA-6	CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30		06/15/2018	Redemption 100.0000		280,218	280,218	280,218	280,218						280,218				7,332	07/15/2030	1
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		06/15/2018	Redemption 100.0000		28,171	28,171	28,171	28,171						28,171				476	01/15/2034	1
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		06/15/2018	Redemption 100.0000		132,799	132,799	132,799	132,799						132,799				2,108	08/15/2037	1
12651C-AB-6	CSRA INC CSRA INC 11/30/23		04/03/2018	Redemption 100.0000		10,239,741	10,239,741	10,269,726	5,253,730		(29,402)		(29,402)		10,239,741				97,490	11/30/2023	3FE
12652*-AA-4	CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC 6.365% 08/15/29		06/15/2018	Redemption 100.0000		225,869	225,869	225,869	225,869						225,869				5,994	08/15/2029	1
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		06/15/2018	Redemption 100.0000		1,469,399	1,469,399	1,469,399	1,469,399						1,469,399				30,078	03/15/2026	2
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		06/15/2018	Redemption 100.0000		109,691	109,691	109,691	109,691						109,691				2,058	05/15/2025	1
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		06/15/2018	Redemption 100.0000		106,531	106,531	107,597	107,387		(855)		(855)		106,531				1,919	10/15/2032	1
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		06/18/2018	Redemption 100.0000		175,980	175,980	175,980	175,980						175,980				3,668	01/18/2032	1
12657@-AA-7	CTL-HTCE PT TRUST-PHILIPS SR-SEC 4.130% 04/01/27		04/01/2018	Redemption 100.0000		1,523,059	1,523,059	1,523,059	1,523,059						1,523,059				31,451	04/01/2027	2
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		04/12/2018	Call 101.3048		225,823	222,915	222,915	222,915						222,915				7,100	12/10/2027	2
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		06/10/2018	Redemption 100.0000		455,410	455,410	455,410	455,410						455,410				10,489	12/10/2027	2
126650-AQ-3	CVS CORP SR-SEC 5.789% 01/10/26		06/12/2018	Redemption 99.7761		230,565	231,082	231,186	231,128		(564)		(564)		230,565				5,580	01/10/2026	2FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			Redemption 100.0000																	
126650-BA-7	5.411% 10/10/27		06/10/2018			74,507	74,507	71,755	72,778		1,730		1,730		74,507				1,681	10/10/2027	2
	CVS PASS-THROUGH TRUST PT CERTS 6.036%			Redemption 100.0000																	
126650-BP-4	12/10/28		06/10/2018			317,015	317,015	316,494	316,686		329		329		317,015				7,978	12/10/2028	2AM
126650-CU-2	CVS HEALTH CORP SR UNSEC 2.875% 06/01/26		05/14/2018	JP MORGAN SECURITIES		9,121,500	10,000,000	9,118,784	9,874,645		4,335	760,196	(755,861)		9,118,784		2,716	2,716	131,771	06/01/2026	2FE
	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323%			Redemption 100.0000																	
12666*-AA-8	01/10/29		06/10/2018			712,080	712,080	712,080	712,080						712,080				18,774	01/10/2029	2
	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			Redemption 100.0000																	
12668-AA-6	6.212% 03/10/28		06/10/2018			77,457	77,457	77,457	77,457						77,457				2,006	03/10/2028	2
12670-CL-0	CWL 2005-11 AF6 AFC NAS 4.472% 02/25/36		06/01/2018	Paydown		300,509	300,509								300,509				5,563	02/25/2036	1FM
	CWL 2005-15 2AV3 FLT STEP IRC 2.461%			MORGAN STANLEY & CO.																	
12670-MG-0	04/25/36		05/08/2018	INC.		4,064,298	4,092,434	3,458,107	3,704,311		36,277		36,277		3,740,588		323,711	323,711	31,427	04/25/2036	1FM
	CWL 2005-15 2AV3 FLT STEP IRC 2.461%																				
12670-MG-0	04/25/36		04/25/2018	Paydown		11,025	11,025	9,316	9,979		1,046		1,046		11,025				74	04/25/2036	1FM
12670-QT-8	CWL 2005-17 1AF3 AFC 4.425% 05/25/36		06/01/2018	Paydown		102,041	102,041	24,183	23,870		78,171		78,171		102,041				1,893	05/25/2036	1FM
12670-QU-5	CWL 2005-17 1AF4 STEP AFC 4.425% 05/25/36		06/01/2018	Paydown		145,356	145,356	36,218	36,632		108,724		108,724		145,356				2,683	05/25/2036	1FM
	CWL 2005-17 4AV3 FLT STEP IRC 2.471%			CITIGROUP GLOBAL MARKETS																	
12670-RC-4	05/25/36		05/01/2018	INC		3,762,059	3,769,127	2,426,375	3,680,798		31,616		31,616		3,712,414		49,646	49,646	27,417	05/25/2036	1FM
	CWL 2005-17 4AV3 FLT STEP IRC 2.471%																				
12670-RC-4	05/25/36		04/25/2018	Paydown		334,087	334,087	215,068	326,257		7,829		7,829		334,087				2,261	05/25/2036	1FM
	CWL 2004-BC1 M2 MEZ FLT STEP IRC 3.696%																				
12671-2V-7	01/25/34		06/25/2018	Paydown		69,651	69,651	55,833	62,046		7,605		7,605		69,651				1,173	01/25/2034	1FM
	CWL 2004-2 M3 MEZ FLT STEP 3.441% 04/25/34																				
12671-4B-9			06/25/2018	Paydown		13,875	13,875	9,489	9,222		4,653		4,653		13,875				173	04/25/2034	1FM
	CWL 2003-5 AF5 STEP AFC AS 5.203% 02/25/34																				
12671-R2-4			06/01/2018	Paydown		324,474	324,474	323,309	323,494		980		980		324,474				7,004	02/25/2034	1FM
12671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.887% 01/25/33		06/01/2018	Paydown		28,491	28,491				28,491		28,491		28,491					01/25/2033	1FM
	CWL 2002-6 AF5 STEP AFC AS 3.676% 05/25/33																				
12671-UP-9			06/01/2018	Paydown		43,123	43,123	43,122	43,106		16		16		43,123				760	05/25/2033	1FM
	CWL 2004-1 M1 MEZ FLT STEP IRC 2.841%																				
12671-Z2-5	03/25/34		06/25/2018	Paydown		280,980	280,980	215,652	232,775		48,206		48,206		280,980				3,088	03/25/2034	1FM
	CWL 2004-6 1A1 FLT STEP IRC 2.631% 12/25/34																				
12673-AW-2			06/25/2018	Paydown		134,030	134,030	126,658	129,082		4,947		4,947		134,030				1,232	12/25/2034	1FM
	CWL 2004-7 AF5 STEP AFC AS 5.868% 01/25/35																				
12673-DN-9			06/01/2018	Paydown		580,095	580,095	580,066	578,801		1,295		1,295		580,095				10,919	01/25/2035	1FM
	CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35																				
12673-FZ-0			06/01/2018	Paydown		326,361	326,361	326,346	325,893		468		468		326,361				7,909	02/25/2035	1FM
	CWL 2004-10 AF5A STEP AFC AS 4.776%																				
12673-JA-1	02/25/35		06/01/2018	Paydown		165,090	165,090	165,086	164,904		187		187		165,090				3,717	02/25/2035	1FM
12673-N9-9	CWL 2005-4 AF6 AFC NAS 4.616% 10/25/35		06/01/2018	Paydown		420,804	420,804	358,909	361,393		59,410		59,410		420,804				7,474	10/25/2035	1FM
	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35																				
12673-ND-0			06/01/2018	Paydown		690,824	690,824	679,445	685,845		4,979		4,979		690,824				13,457	04/25/2035	1FM
12673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		06/01/2018	Paydown		43,065	43,065	40,582	41,489		1,576		1,576		43,065				767	03/25/2035	1FM
12673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		06/01/2018	Paydown		57,002	57,002	46,617	49,425		7,577		7,577		57,002				1,073	04/25/2035	1FM
	CWL 2004-13 AF5B STEP AFC AS 5.103%																				
12673-SN-3	05/25/35		06/01/2018	Paydown		522,831	522,831	496,135	496,670		26,161		26,161		522,831				10,362	05/25/2035	1FM
12673-TW-2	CWL 2004-15 AF6 AFC 4.613% 04/25/35		06/01/2018	Paydown		14,290	14,290	13,290	13,632		658		658		14,290				256	04/25/2035	1FM
12673-Y7-1	CWL 2005-7 AF4 AFC AS 4.867% 10/25/35		06/01/2018	Paydown		1,901,058	1,901,058	1,529,296	1,775,376		125,682		125,682		1,901,058				37,425	10/25/2035	1FM
12673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		06/01/2018	Paydown		178,980	178,980	157,503	163,331		15,649		15,649		178,980				3,368	10/25/2035	1FM
	CWL 2005-2 M4 MEZ FLT STEP IRC 3.156%																				
12673-ZF-2	08/25/35		06/25/2018	Paydown		926,385	926,385	835,194	863,709		62,676		62,676		926,385				11,009	08/25/2035	1FM
12673-ZU-9	CWL 2005-3 AF6 AFC NAS 4.631% 08/25/35		06/01/2018	Paydown		103,852	103,852	94,765	96,953		6,899		6,899		103,852				2,073	08/25/2035	1FM
	CWALT 2005-1CB 1A3 Z SSNR AS 5.500%																				
12667F-2J-3	03/25/35		06/01/2018	Paydown		1,191,285	1,191,285	1,042,975	1,049,794		141,491		141,491		1,191,285				26,692	03/25/2035	1FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		06/01/2018	Paydown		169,511	174,779	141,394	141,969		31,964		31,964		173,933		(4,422)	(4,422)	4,125	04/25/2035	1FM
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35																				
12667F-5J-0			06/01/2018	Paydown		328,255	328,255	313,656	315,206		13,049		13,049		328,255				7,588	04/25/2035	2FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35																				
12667F-5Z-4			06/01/2018	Paydown		547,465	547,465	475,285	476,601		70,864		70,864		547,465				12,822	04/25/2035	1FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		06/01/2018	Paydown		433,836	433,836	350,940	352,467		81,369		81,369		433,836				11,223	04/25/2035	1FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		06/01/2018	Paydown		3,240,163	3,240,163	2,938,406	3,135,553		104,610		104,610		3,240,163				74,665	03/25/2034	1FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		06/01/2018	Paydown		821,404	821,404	789,272	811,938		9,466		9,466		821,404				18,501	04/25/2034	1FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		06/01/2018	Paydown		654,767	654,767	449,266	388,613		266,154		266,154		654,767				15,614	01/25/2035	1FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		06/01/2018	Paydown		2,722,948	2,722,948	2,626,905	2,685,146		37,801		37,801		2,722,948				62,317	02/25/2035	1FM
	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34																				
12667F-HJ-2			06/01/2018	Paydown		32,634	32,634	32,094	32,107		527		527		32,634				748	07/25/2034	1FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		06/01/2018	Paydown		360,603	360,603	372,886	364,499		(3,895)		(3,895)		360,603				8,524	07/25/2034	1FM
	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%																				
12667F-MJ-6	08/25/34		06/01/2018	Paydown		237,308	237,308	225,133	225,154		12,154		12,154		237,308				5,477	08/25/2034	1FM
	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35																				
12667F-N8-4			06/01/2018	Paydown		135,891	135,891	136,634	135,954		(63)		(63)		135,891				3,575	02/25/2035	2FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		06/01/2018	Paydown		2,186,132	2,186,132	2,151,267	2,164,388		21,745		21,745		2,186,132				56,883	09/25/2034	1FM
	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34																				
12667F-RY-3			06/01/2018	Paydown		86,856	86,856	70,697	70,960		15,896		15,896		86,856				2,039	10/25/2034	1FM
	CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34																				
12667F-VN-2			06/01/2018	Paydown		169,782	169,782	141,394	142,044		27,738		27,738		169,782				4,304	11/25/2034	1FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		06/01/2018	Paydown		43,876	44,832	13,210	12,122		31,767		31,767		43,889		(14)	(14)	871	03/25/2035	1FM
	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35																				
12667F-X9-1			06/01/2018	Paydown		65,959	66,094	26,186							65,962		(4)	(4)	1,219	03/25/2035	1FM
	CWALT 2004-28CB M SUB CSTR NAS 5.521%																				
12667F-YZ-2	01/25/35		06/01/2018	Paydown			395,449												11,653	01/25/2035	6FM
	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35																				
12667F-ZH-1			06/01/2018	Paydown		1,137,488	1,137,488	1,118,069	1,120,747		16,741		16,741		1,137,488				25,644	01/25/2035	1FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		06/01/2018	Paydown		770,695	770,695	736,396	764,305		6,390		6,390		770,695				8,194	01/25/2035	1FM
12667F-ZM-0	CWALT 2004-29CB A7 AD AS 5.375% 01/25/35		04/01/2018	Paydown		424	424	71			424		424		424				8	01/25/2035	1FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		06/01/2018	Paydown		79,146	86,460	40,636	25,816		55,589		55,589		81,405		(2,259)	(2,259)	1,903	05/25/2035	1FM
	CWALT 2005-10CB 1A5 SSNR NAS 5.500%																				
12667G-BA-0	05/25/35		06/01/2018	Paydown		1,125,961	1,125,961	1,041,157	1,041,683		84,278		84,278		1,125,961				25,982	05/25/2035	1FM
	CWALT 2005-9CB 1A1 FLT IRC AS 2.591%																				
12667G-EK-5	05/25/35		06/25/2018	Paydown		215,106	221,009	166,740	162,294		57,175		57,175		219,468		(4,363)	(4,363)	2,055	05/25/2035	1FM
	CWALT 2005-9CB 1A5 FLT IRC AS 2.591%																				
12667G-EP-4	05/25/35		06/25/2018	Paydown		106,500	109,422	79,232	79,423		29,190		29,190		108,613		(2,113)	(2,113)	1,017	05/25/2035	1FM
	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35																				
12667G-FB-4			06/01/2018	Paydown		741,775	741,775	672,980	673,739		68,036		68,036		741,775				16,913	05/25/2035	1FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		06/01/2018	Paydown		391,021	401,751	292,350	294,412		104,676		104,676		399,088		(8,067)	(8,067)	9,321	05/25/2035	1FM
12667G-HH-9	CWALT 2005-J5 1A8 SEQ NAS 5.500% 05/25/35		04/01/2018	Paydown		32,467	32,467				32,467		32,467		32,467				595	05/25/2035	1FM
	CWALT 2005-11CB 2A3 SSNR NAS 5.500%																				
12667G-JF-1	06/25/35		06/01/2018	Paydown		63,424	63,424	40,389	32,906		30,518		30,518		63,424				1,401	06/25/2035	1FM
	CWALT 2005-11CB 2A4 SSNR NAS 5.500%																				
12667G-JG-9	06/25/35		06/01/2018	Paydown		185,166	185,166	172,021	172,924		12,243		12,243		185,166				4,090	06/25/2035	1FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		06/01/2018	Paydown		218,681	226,888	114,009	80,254		141,621		141,621		221,875		(3,194)	(3,194)	5,005	06/25/2035	1FM
	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500%																				
12667G-JR-5	06/25/35		06/01/2018	Paydown		991,393	991,393	872,513	878,395		112,998		112,998		991,393				22,525	06/25/2035	1FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		06/01/2018	Paydown		232,478	287,394	210,079	211,041		62,543		62,543		273,584		(41,106)	(41,106)	6,792	06/25/2035	1FM
	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35																				
12667G-LE-1			06/01/2018	Paydown		324,647	324,647	296,974	298,619		26,028		26,028		324,647				7,608	07/25/2035	1FM
	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35																				
12667G-PT-4			06/01/2018	Paydown		72,117	77,081	33,153	18,540		54,908		54,908		73,448		(1,331)	(1,331)	1,746	07/25/2035	1FM
	CWALT 2005-20CB 2A4 SSNR NAS 5.500%																				
12667G-QA-4	07/25/35		06/01/2018	Paydown		486,634	486,634	354,083	356,685		129,949		129,949		486,634				10,470	07/25/2035	1FM
	CWALT 2005-26CB A1 FLT IRC AS 2.591%																				
12667G-TM-5	07/25/35		06/25/2018	Paydown		136,479	166,200	80,899	81,288		69,774		69,774		151,062		(14,583)	(14,583)	1,637	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		06/01/2018	Paydown		96,780	117,856	59,890	43,219		61,846		61,846		105,065		(8,285)	(8,285)	2,878	07/25/2035	1FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		06/01/2018	Paydown		88,101	107,514	42,425	41,652		54,043		54,043		95,694		(7,593)	(7,593)	2,187	07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	CWALT 2005-34CB 1A4 SSNR NAS 5.500%																				
12667G-W7-4	09/25/35		06/01/2018	Paydown		224,275	224,275	205,033	206,055		18,220		18,220		224,275				4,973	09/25/2035	2FM
	CWALT 2005-36 2A1A FLT STEP AFC SSNR 2.401%																				
12667G-WF-6	08/25/35		06/25/2018	Paydown		250,284	308,686	114,648	75,465		190,619		190,619		266,084		(15,800)	(15,800)	2,823	08/25/2035	1FM
	CWALT 2005-28CB 1A9 FLT AS 2.641% 06/25/51																				
12667G-WY-5			06/25/2018	Paydown		173,668	201,679	138,951	133,446		58,758		58,758		192,204		(18,536)	(18,536)	1,904	06/25/2051	1FM
	CVS LEASE BKD PT CTF SER 2008B SR-SEC			Redemption 100.0000																	
12668*-AA-6	8.235% 01/15/34		06/15/2018			53,015	53,015	53,015	53,015						53,015				1,821	01/15/2034	2
	CWALT 2005-47CB A7 SEQ SSNR AS 5.500%																				
12668A-AG-0	10/25/35		06/01/2018	Paydown		206,317	326,720	163,276	165,034		104,009		104,009		269,042		(62,725)	(62,725)	7,304	10/25/2035	1FM
	CWALT 2005-J10 1A16 PAC-11 AS 5.500%																				
12668A-BN-4	10/25/35		06/01/2018	Paydown		472,032	563,874	114,363	119,802		369,865		369,865		489,667		(17,635)	(17,635)	12,571	10/25/2035	1FM
	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35																				
12668A-MH-5			06/01/2018	Paydown		252,592	252,592	226,513	227,887		24,705		24,705		252,592				5,848	11/25/2035	1FM
	CWALT 2005-J12 1A2 STEP AFC AS 5.265%																				
12668A-SQ-9	07/25/46		06/01/2018	Paydown		83,469	83,469	48,847	48,951		34,518		34,518		83,469				1,824	07/25/2046	1FM
	CWALT 2005-J12 1A3 STEP AFC AS 5.574%																				
12668A-SR-7	11/25/35		06/01/2018	Paydown		43,295	43,295	23,952	23,441		19,855		19,855		43,295				964	11/25/2035	1FM
	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			Redemption 100.0000																	
12669*-AA-5	6.830% 10/10/32		06/10/2018			677,473	677,473	677,473	677,473						677,473				19,294	10/10/2032	2
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		06/01/2018	Paydown		621,261	771,115	559,448	558,624		176,455		176,455		735,079		(113,818)	(113,818)	15,652	08/25/2035	1FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		06/01/2018	Paydown		218,336	271,000	230,400	229,966		33,298		33,298		263,263		(44,928)	(44,928)	5,501	08/25/2035	1FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		06/01/2018	Paydown		152,782	152,782	77,481	77,481		75,302		75,302		152,782				3,727	10/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		06/01/2018	Paydown		173,507	173,507	149,729	150,847		22,661		22,661		173,507				3,935	11/25/2035	2FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		06/01/2018	Paydown		191,690	272,003	188,831	189,336		59,728		59,728		249,065		(57,375)	(57,375)	6,277	11/25/2035	1FM
	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35																				
126694-RG-5			06/01/2018	Paydown		121,127	121,127	76,602	75,826		45,301		45,301		121,127				3,020	12/25/2035	1FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		06/01/2018	Paydown		20,170	20,170	16,255	14,809		5,361		5,361		20,170				496	01/25/2036	1FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		06/01/2018	Paydown		68,004	68,004	54,124	54,756		13,248		13,248		68,004				1,671	01/25/2036	1FM
	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36																				
126694-WG-1			06/01/2018	Paydown		234,520	234,520	141,805	142,264		92,256		92,256		234,520				5,822	05/25/2036	1FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		06/01/2018	Paydown		148,170	148,178	41,778	42,666		105,506		105,506		148,172		(2)	(2)	4,142	02/25/2036	1FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		06/01/2018	Paydown		36,970	36,970	37,892	37,099		(129)		(129)		36,970				924	11/25/2032	1FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		04/01/2018	Paydown		109,803	109,803	109,803	109,803						109,803				2,288	11/25/2032	1FM
	CWHL 2002-34 A4 AD SSNR PZ AS PAC W 5.750%																				
12669D-PA-0	01/25/33		06/01/2018	Paydown		22,019	22,019	22,566	22,019						22,019				519	01/25/2033	1FM
	CWHL 2003-27 A1 CSTR PT AS 4.278% 06/25/33																				
12669E-HN-9			06/01/2018	Paydown		174,415	174,415	140,209	126,229		48,185		48,185		174,415				3,170	06/25/2033	1FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		06/01/2018	Paydown		59,523	59,523	56,774	56,781		2,742		2,742		59,523				1,241	10/25/2033	1FM
	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750%																				
12669F-K2-8	08/25/34		06/01/2018	Paydown		152,281	152,281	150,526	150,529		1,751		1,751		152,281				4,244	08/25/2034	1FM
	CWHL 2004-13 2A18 SEQ SSNR AS 6.000%																				
12669F-S2-0	08/25/34		06/01/2018	Paydown		156,518	156,518	156,060	156,055		463		463		156,518				4,552	08/25/2034	1FM
	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34																				
12669F-WP-4			06/01/2018	Paydown		221,921	221,921	216,146	216,156		5,765		5,765		221,921				5,255	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		06/01/2018	Paydown		211,540	211,540	196,005	196,394		15,146		15,146		211,540				4,643	07/25/2034	1FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		06/01/2018	Paydown		54,853	54,885				54,853		54,853		54,853				1,150	09/25/2035	1FM
	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 06/01/44																				
12669G-4K-4			06/01/2018	Paydown		31,158	31,158	16,317	9,801		21,357		21,357		31,158				825	06/01/2044	1FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		06/01/2018	Paydown		81,149	81,149	50,482	51,649		29,500		29,500		81,149				1,900	09/25/2035	1FM
	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 3.524%																				
12669G-BA-8	11/20/34		06/01/2018	Paydown		279,253	279,253	245,594	233,541		45,712		45,712		279,253				3,864	11/20/2034	1FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		06/01/2018	Paydown		957,428	957,428	839,044	836,727		120,702		120,702		957,428				20,630	12/25/2034	1FM
	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500%																				
12669G-FJ-5	01/25/35		06/01/2018	Paydown		62,971	62,971	62,196	62,198		773		773		62,971				1,448	01/25/2035	1FM
	CWHL 2005-J2 2A1 FLT PAC-11 AS 2.491%																				
12669G-U2-5	08/25/35		06/25/2018	Paydown		131,319	131,319	94,305	94,467		36,853		36,853		131,319				1,035	08/25/2035	1FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		06/01/2018	Paydown		127,062	144,475	102,435	87,206		50,660		50,660		137,867		(10,805)	(10,805)	3,455	08/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	CWHL 2005-HYB2 2A CSTR PT AS 3.643%																				
12669G-WU-1	05/20/35		06/01/2018	Paydown		482,448	482,448	453,027	452,819		29,629		29,629		482,448				7,770	05/20/2035	1FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		06/01/2018	Paydown		311,665	311,665	222,083	189,303		122,362		122,362		311,665				6,936	05/25/2035	1FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		06/01/2018	Paydown		139,084	139,076	97,098	84,238		54,841		54,841		139,079		5	5	3,694	05/25/2035	1FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 06/01/44		06/01/2018	Paydown		34,336	36,991	16,823	8,396		26,690		26,690		35,086		(750)	(750)	934	06/01/2044	1FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 06/01/44		06/01/2018	Paydown		124,186	133,788				124,186		124,186		124,186				3,379	06/01/2044	1FM
	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36																				
12669Y-AF-9			06/01/2018	Paydown		182,094	196,173	52,514	49,813		136,002		136,002		185,815		(3,721)	(3,721)	4,756	09/25/2036	1FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		06/01/2018	Paydown		133,319	143,626	31,230	28,903		106,566		106,566		135,469		(2,150)	(2,150)	3,773	09/25/2036	1FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		06/01/2018	Paydown		128,218	138,131	30,958	28,774		101,588		101,588		130,361		(2,143)	(2,143)	3,489	09/25/2036	1FM
	CVS-MELBOURNE FL CTL PT TRUST SR-SEC 6.015%			Redemption 100.0000																	
12670@-AA-0	01/15/36		06/15/2018			41,740	41,740	41,740	41,740						41,740				1,047	01/15/2036	2
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		06/01/2018	Paydown		883,091	1,028,788	523,121	526,057		431,435		431,435		957,492		(74,401)	(74,401)	29,462	09/25/2036	1FM
	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC			Redemption 100.0000																	
12671*-AA-1	5.500% 12/10/33		06/10/2018			682,478	682,478	682,478	682,478						682,478				15,650	12/10/2033	2
	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC			Redemption 100.0000																	
12682@-AA-6	3.854% 09/15/43		06/15/2018			66,341	66,341	66,341	66,341						66,341				1,066	09/15/2043	1FE
				Redemption 100.0000																	
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		06/30/2018			705,500	705,500	705,500	705,500						705,500				13,369	06/30/2032	2
				Redemption 100.0000																	
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		06/20/2018			156,536	156,536	158,102	158,044		(1,507)		(1,507)		156,536				2,460	07/20/2047	1
				Redemption 100.0000																	
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		06/15/2018			54,916	54,916	55,456	55,443		(527)		(527)		54,916				964	09/15/2047	1FE
	CTL PT TRUST-SER 2017-POST FAL 4.606%			Redemption 100.0000																	
12698@-AA-8	08/31/37		06/30/2018			146,580	146,580	146,580	146,580						146,580				2,815	08/31/2037	2
				Redemption 100.0000																	
12700*-AA-6	CTL PT TR SER 2016-SANDIA 4.500% 08/15/27		06/15/2018			402,083	402,083	402,083	402,083						402,083				7,543	08/15/2027	1
				Redemption 100.0000																	
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		06/15/2018			38,289	38,289	38,672	31,018		(378)		(378)		38,289				878	05/15/2048	1
	CVS ROCHESTER 2017 LEASE-BKD P 4.800%			Redemption 100.0000																	
12701*-AA-5	01/15/42		06/15/2018			27,045	27,045	27,045	27,045						27,045				541	01/15/2042	2
	CVS LEASE-BKD PT CTF SER 2017 3.901%			Redemption 100.0000																	
12702*-AA-4	10/10/39		06/10/2018			287,614	287,614	287,614	287,614						287,614				4,677	10/10/2039	2Z
	CTL PHILADELPHIA LEASE FINANCE SR-SEC			Redemption 100.0000																	
12708*-AA-8	4.008% 12/28/26		06/06/2018			525,451	525,451	525,451	525,451						525,451				9,185	12/28/2026	1Z
	CTL PT TR SER 2018-INTL FLAVOR SR-SEC			Redemption 100.0000																	
12709@-AA-5	4.430% 05/15/43		06/15/2018			58,575	58,575	58,575							58,575				107	05/15/2043	2Z
				GOLDMAN SACHS & COMPANY																	
139738-AH-1	AFIN 2015-2 D SUB 3.160% 11/20/20		04/26/2018			1,979,475	1,975,000	1,954,941	1,965,204		1,811		1,811		1,967,015		12,459	12,459	22,537	11/20/2020	1FE
13975N-AG-8	AFIN 2016-1 D SUB 4.030% 08/21/23		06/13/2018	JP MORGAN SECURITIES		20,194,531	20,000,000	19,999,974	19,999,950		14		14		19,999,964		194,567	194,567	391,806	08/21/2023	1FE
				Redemption 100.0000																	
141781-G#-5	CARGILL-INC SR-SEC 7.280% 06/30/23		06/30/2018			350,000	350,000	350,000	350,000						350,000				12,740	06/30/2023	1
	CAROLINAS HEALTHCARE PT TRUST- SR-SEC			Redemption 100.0000																	
14421@-AA-8	3.835% 08/10/38		06/10/2018			215,061	215,061	215,061	215,061						215,061				3,438	08/10/2038	1
	CARR 2005-NC5 M1 MEZ FLT STEP 2.571%																				
144531-DN-7	10/25/35		06/07/2018	BANK OF AMERICA		6,484,178	6,489,248	5,596,102	6,161,255		56,106		56,106		6,217,362		266,816	266,816	66,387	10/25/2035	1FM
	CARR 2005-NC5 M1 MEZ FLT STEP 2.571%																				
144531-DN-7	10/25/35		05/25/2018	Paydown		100,752	100,752	86,885	95,660		5,092		5,092		100,752				849	10/25/2035	1FM
14575H-AA-6	CAUTO 2016-1A A SEQ 4.550% 02/15/46		06/15/2018	Paydown		92,457	92,457	92,423	92,430		27		27		92,457				1,758	02/15/2046	1FE
	CASCADE DRILLING LP SR-UNSEC			Redemption 100.0000																	
14726@-AA-0	02/22/21		04/02/2018			18,032	18,032	17,852	17,908		124		124		18,032				326	02/22/2021	5
	CASCADE DRILLING LP SR-UNSEC			Redemption 100.0000																	
14727@-AA-9	02/22/21		04/03/2018			16,044	16,044	15,883	15,925		119		119		16,044				215	02/22/2021	5
	CASCADE DRILLING LP SR-UNSEC																				
14727@-AB-7	02/19/21		04/06/2018	NON CASH RELATED		1,092,669	1,092,669	1,092,669	1,092,669						1,092,669				19,661	02/19/2021	5
	CASCADE DRILLING LP SR-UNSEC			Redemption 100.0000																	
14727@-AB-7	02/19/21		04/03/2018			15,695	15,695	15,647	15,657		38		38		15,695				282	02/19/2021	5

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14727@-AC-5	CASCADE DRILLING LP SR-UNSEC 02/22/21		04/02/2018	Redemption 100.0000		26,950	26,950	26,950	26,950						26,950				607	02/22/2021	5.
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		06/10/2018	Redemption 100.0000		411,947	411,947	411,947	411,947						411,947				9,945	10/10/2028	1.
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		06/10/2018	Redemption 100.0000		472,981	472,981	472,981	472,981						472,981				11,191	07/10/2028	1.
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		06/15/2018	Paydown		195,987	195,987	195,930	195,932		55		55		195,987				3,634	08/15/2041	1FE
14855T-AA-1	CLAST 2015-1A A STEP SEQ 4.703% 12/15/40		06/15/2018	Paydown		274,434	274,434	274,428	274,428		6		6		274,434				4,812	12/15/2040	1FE
14855T-AC-7	CLAST 2015-1A C SUB STEP 9.000% 12/15/40		06/15/2018	Paydown		154,999	154,999	153,015	153,107		1,892		1,892		154,999				5,454	12/15/2040	4AM
14912L-3U-3	CATERPILLAR FINANCIAL SE SR UNSEC 5.450% 04/15/18		04/15/2018	Maturity		27,000,000	27,000,000	26,920,530	26,997,129		2,871		2,871		27,000,000				735,750	04/15/2018	1FE
14986P-AA-1	CBASS 2006-CB6 A1 FLT STEP IRC 2.171% 07/25/36		06/25/2018	Paydown		422,499	422,499	379,431	389,123		33,376		33,376		422,499				2,839	07/25/2036	1FM
150190-AA-4	CEDAR FAIR/CAN/MAGNUM/MI CO.GUARNT 5.375% 04/15/27		06/22/2018	Tax Free Exchange		13,307,396	13,200,000	13,322,500	13,313,538		(6,142)		(6,142)		13,307,396				486,796	04/15/2027	3FE
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		06/01/2018	Paydown		57,581	57,581	56,141	57,063		518		518		57,581				1,320	05/25/2033	1FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		06/01/2018	Paydown		30,820	30,820	31,812	31,412		(592)		(592)		30,820				645	07/25/2033	1FM
15160#-AB-6	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		06/30/2018	Redemption 100.0000		1,515,625	1,515,625	1,515,625	1,515,625						1,515,625				62,141	09/30/2023	2FE
15200D-AE-7	CNP 2005-A A5 SEQ 5.302% 08/01/20		04/25/2018	BARCLAYS BANK PLC		3,268,391	3,204,673	3,549,676	3,285,816		(4,780)		(4,780)		3,281,036		(12,645)	(12,645)	125,546	08/01/2020	1FE
15200M-AB-3	CNP 2008-A A2 SEQ 5.234% 02/01/23		04/25/2018	CITIGROUP GLOBAL MARKETS INC		24,552,791	23,965,816	26,789,546	24,337,171		(12,003)		(12,003)		24,325,168		227,623	227,623	926,841	02/01/2023	1FE
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		06/20/2018	JP MORGAN SECURITIES		12,288,281	12,000,000	11,998,092	12,000,000						12,000,000		288,281	288,281	434,200	08/15/2023	1FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		06/01/2018	Paydown		475	475	451	454		20		20		475				11	01/25/2032	1FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 2.736% 03/25/34		06/25/2018	Paydown		9,829	9,829	9,018	9,162		667		667		9,829				101	03/25/2034	1FM
152314-LE-8	CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34		06/01/2018	Paydown		468,799	468,799	468,649	468,159		641		641		468,799				10,260	09/25/2034	1FM
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 2.711% 09/25/34		06/25/2018	Paydown		66,074	66,074	59,605	60,573		5,502		5,502		66,074				760	09/25/2034	1FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		06/10/2018	Redemption 100.0000		7,601	7,601	7,601	7,601						7,601				142	01/10/2041	2.
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		06/10/2018	Redemption 100.0000		127,137	127,137	127,137	127,137						127,137				2,563	01/10/2041	2.
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		06/10/2018	Redemption 100.0000		489,654	489,654	489,654	489,654						489,654				9,124	03/10/2045	1.
15723@-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35		06/10/2018	Redemption 100.0000		395,702	395,702	395,702	395,702						395,702				5,588	05/10/2035	1.
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		06/29/2018	Redemption 100.0000		114,812	114,812	114,744	114,753		60		60		114,812				2,617	03/01/2024	4FE
159864-AC-1	CHARLES RIVER LABORATORI CO.GUARNT 5.500% 04/01/26		05/30/2018	JP MORGAN SECURITIES		6,022,469	6,000,000	6,000,000							6,000,000		22,469	22,469	48,427	04/01/2026	4FE
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		06/01/2018	Paydown		213,963	213,963	169,766	195,641		18,321		18,321		213,963				5,496	08/25/2034	1FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		06/01/2018	Paydown		109,358	109,358	109,358	109,358						109,358				2,809	08/25/2034	1FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		06/01/2018	Paydown		13,294	13,294	11,113	12,264		1,030		1,030		13,294				305	08/25/2034	1FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		06/01/2018	Paydown		18,427	18,427	18,427	18,427						18,427				423	08/25/2034	1FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		06/01/2018	Paydown		114,170	114,170	114,162	114,095		76		76		114,170				2,749	10/25/2032	1FM
161546-EG-7	CFAB 2003-1 2M1 MEZ FLT STEP NAS 3.066% 09/25/32		06/25/2018	Paydown		104,497	104,497	93,373	102,076		2,421		2,421		104,497				956	09/25/2032	1FM
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		06/01/2018	Paydown		32,462	32,462	32,461	32,444		18		18		32,462				828	03/25/2033	1FM
161546-FV-3	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.255% 05/25/33		06/01/2018	Paydown		350,920	350,920	350,904	350,759		161		161		350,920				7,583	05/25/2033	1FM
161546-FY-7	CFAB 2003-4 1M2 MEZ AFC NAS 5.255% 06/25/32		05/01/2018	Paydown		74,868	74,868				74,868		74,868		74,868				1,158	06/25/2032	1FM
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS 5.645% 06/25/33		06/01/2018	Paydown		605,226	605,226	605,214	604,958		267		267		605,226				13,188	06/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32																				
161546-GN-0			06/01/2018	Paydown		3,120	3,120	573			3,120		3,120		3,120				160	09/25/2032	1FM
	CFAB 2003-6 1A5 STEP AFC SEQ AS 5.071%																				
161546-HA-7	11/25/34		06/01/2018	Paydown		529,968	529,968	524,250	524,272		5,696		5,696		529,968				12,086	11/25/2034	1FM
	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33																				
161546-HS-8			06/01/2018	Paydown		537,617	537,617	537,588	537,398		220		220		537,617				12,714	11/25/2033	1FM
	CFAB 2004-2 1A5 STEP AFC SEQ 5.700%																				
161546-JH-0	02/26/35		06/01/2018	Paydown		788,693	788,693	779,495	779,523		9,171		9,171		788,693				17,411	02/26/2035	1FM
	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 2.916%																				
161546-JP-2	02/26/35		06/25/2018	Paydown		100,446	100,446	89,733	92,334		8,113		8,113		100,446				1,190	02/26/2035	1FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		06/01/2018	Paydown		259,534	135,371	70,095	56,358		151,090		151,090		207,448		52,086	52,086	8,849	06/25/2037	1FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		06/01/2018	Paydown		7,170	7,170	7,154	7,154		16		16		7,170				156	02/25/2034	1FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		06/01/2018	Paydown		441,446	441,446	399,922	420,284		21,162		21,162		441,446				15,606	02/25/2034	1FM
	CHASE 2005-A1 1A1 CSTR SSNR AS 3.480%																				
16162W-PB-9	12/25/35		06/01/2018	Paydown		145,663	92,338	30,956	6,500		139,163		139,163		145,663				2,494	12/25/2035	1FM
	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.521%																				
16162W-PG-8	12/25/35		06/01/2018	Paydown		699,760	460,071	342,501	307,811		238,291		238,291		546,103		153,657	153,657	12,616	12/25/2035	1FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		06/01/2018	Paydown		151,875	219,900	88,521	89,674		89,556		89,556		179,230		(27,354)	(27,354)	5,260	12/25/2036	1FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		06/01/2018	Paydown		126,723	183,482	86,231	65,328		82,591		82,591		147,919		(21,196)	(21,196)	4,389	12/25/2036	1FM
	CHASE 2007-A1 1A3 CSTR SSNR AS 3.885%																				
161630-AC-2	02/25/37		06/01/2018	Paydown		85,828	85,828	85,130	85,164		664		664		85,828				1,460	02/25/2037	1FM
	CHASE 2007-A1 3A1 CSTR SSNR AS 3.841%																				
161630-AL-2	02/25/37		06/01/2018	Paydown		331,429	331,429	329,972	334,028		(2,599)		(2,599)		331,429				4,823	02/25/2037	1FM
	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37																				
161631-AV-8			06/01/2018	Paydown		326,819	331,733	202,391	204,205		125,676		125,676		329,881		(3,062)	(3,062)	8,348	07/25/2037	1FM
	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36																				
16163B-AP-9			06/01/2018	Paydown		735,199	283,623	210,799	212,944		180,567		180,567		393,511		341,688	341,688	31,867	10/25/2036	1FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		06/01/2018	Paydown		769,512	203,695	110,675	94,734		436,566		436,566		531,300		238,212	238,212	30,227	10/25/2036	1FM
	CHASE 2007-A2 1A1 CSTR SSNR AS 4.254%																				
16163L-AA-0	07/25/37		06/01/2018	Paydown		85,785	85,785	85,369	86,780		(995)		(995)		85,785				1,341	07/25/2037	1FM
	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.428%																				
16163L-AQ-5	07/25/37		06/01/2018	Paydown		96,718	48,513	3,924			96,717		96,717		96,717		1	1	1,801	07/25/2037	1FM
16163Y-AC-8	CHASE 2016-1 M2 SUB W 3.750% 04/25/45		06/01/2018	Paydown		102,914	102,914	101,519	101,574		1,340		1,340		102,914				1,611	04/25/2045	1FE
16163Y-AD-6	CHASE 2016-1 M3 SUB W 3.750% 04/25/45		06/01/2018	Paydown		102,914	102,914	98,811	99,000		3,914		3,914		102,914				1,611	04/25/2045	1AM
	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36																				
16165L-AG-5			06/01/2018	Paydown		368,391	281,083	238,742	240,233		53,055		53,055		293,288		75,102	75,102	6,923	06/25/2036	1FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		06/01/2018	Paydown		205,960	97,508	54,465	56,140		83,914		83,914		140,054		65,906	65,906	6,485	06/25/2035	1FM
	CCMFC 2005-2A A2 FLT STEP AS 2.468%																				
16678R-DL-8	05/25/36		06/25/2018	Paydown		310,540	310,540	274,214	271,135		39,405		39,405		310,540				4,325	05/25/2036	1FM
	CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS			Redemption 100.0000																	
16706E-AC-6	CORP 07/31/22		06/29/2018			53,262	53,262	53,245	53,248		14		14		53,262				1,137	07/31/2022	4FE
	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652%			Redemption 100.0000																	
16877#-AA-0	01/05/36		06/05/2018			490,417	490,417	490,417	490,417						490,417				7,466	01/05/2036	1
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		06/01/2018	Paydown		141,634	160,187	98,767	99,827		53,697		53,697		153,524		(11,890)	(11,890)	4,200	03/25/2037	1FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		06/01/2018	Paydown		342,927	343,188	28,197	20,473		322,346		322,346		342,819		108	108	8,045	12/25/2036	1FM
17025J-AB-9	CWHL 2007-13 A2 SSNR AS 6.000% 08/25/37		06/01/2018	Paydown		273,835	274,970	111,502	112,987		161,306		161,306		274,293		(458)	(458)	7,454	08/25/2037	1FM
	CWHL 2007-15 1A20 EXCH SSNR AS 6.250%																				
17025T-AV-3	09/25/37		06/01/2018	Paydown		334,649	360,913	218,578	220,604		130,205		130,205		350,808		(16,159)	(16,159)	8,923	09/25/2037	1FM
171232-AR-2	CHUBB CORP CO.GUARNT 5.750% 05/15/18		05/15/2018	Maturity		15,000,000	15,000,000	14,865,900	14,993,584		6,416		6,416		15,000,000				431,250	05/15/2018	1FE
	CINCINNATI ICE LEASE BKD TRUST SR-SEC			Redemption 100.0000																	
172088-AA-0	3.750% 10/15/33		06/15/2018			106,422	106,422	106,422	106,422						106,422				1,664	10/15/2033	1
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		06/01/2018	Paydown		1,074,138	1,074,138	1,008,403	1,016,971		57,167		57,167		1,074,138				24,652	09/25/2035	1FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		06/01/2018	Paydown		5,477	5,477	4,962	5,002		475		475		5,477				105	07/25/2035	1FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		06/01/2018	Paydown		940,584	940,584	767,458	871,801		68,783		68,783		940,584				20,540	05/25/2034	1FM
173067-EQ-8	CGCMT 2004-C2 E AFC 5.023% 10/15/41		06/01/2018	Paydown		202,595	202,595	203,608	202,595						202,595				4,246	10/15/2041	1FM
	CMLTI 2006-WF1 A2C STEP AFC AS 4.988%																				
17307G-4H-8	03/25/36		06/01/2018	Paydown		28,406	28,406	11,126	11,345		17,061		17,061		28,406				467	03/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 2.751% 02/25/35		06/25/2018	Paydown		245,754	245,754	219,950	224,286		21,468		21,468		245,754				2,576	02/25/2035	1FM
17307G-VK-1	CMLTI 2005-WF2 AF5 STEP AFC AS 5.350% 08/25/35		06/01/2018	Paydown		535,756	535,756	403,592	388,464		147,291		147,291		535,756				11,197	08/25/2035	1FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 3.593% 08/25/35		06/01/2018	Paydown		126,138	126,138	112,342	113,490		12,648		12,648		126,138				1,848	08/25/2035	1FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		06/01/2018	Paydown		26,515	26,515	22,747	21,637		4,877		4,877		26,515				603	07/25/2035	1FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		06/01/2018	Paydown		175,879	174,093	90,402	73,356		101,750		101,750		175,106		773	773	4,782	04/25/2036	1FM
17309D-AH-6	CGCMT 2006-C4 B SUB CSTR 6.395% 03/15/49		06/01/2018	Paydown		187,961	187,961	183,800	187,509		452		452		187,961				4,897	03/15/2049	1FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		06/01/2018	Paydown		415,223	415,223	301,483	303,888		111,335		111,335		415,223				9,977	11/25/2036	1FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		06/01/2018	Paydown		866,915	866,915	693,353	695,062		171,853		171,853		866,915				18,671	01/25/2037	1FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		06/01/2018	Paydown		256,948	256,948	244,008	246,459		10,489		10,489		256,948				6,991	04/25/2036	2FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.800% 12/10/49		06/01/2018	Paydown		71,332	4,713	3,712	3,703		15,411		15,411		19,115		52,218	52,218	2,612	12/10/2049	1FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.800% 12/10/49		06/01/2018	Paydown		385,572	25,304	21,507	21,532		58,090	25	58,065		79,598		305,975	305,975	14,018	12/10/2049	2FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		06/01/2018	Paydown		27,765	27,765				27,765		27,765		27,765				694	09/25/2037	1FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		06/01/2018	Paydown		182,212	198,304	180,012	179,693		17,353		17,353		197,046		(14,833)	(14,833)	5,663	04/25/2037	1FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		06/01/2018	Paydown		15,756	16,199				15,756		15,756		15,756				348	06/25/2037	1FM
17321H-AA-6	CMLTI 2013-6 1A1 SC FLT SEQ PT SSNR 3.655% 11/25/35		06/25/2018	Paydown		321,105	321,105	328,907	325,019		(3,915)		(3,915)		321,105				5,132	11/25/2035	1FM
17321P-AA-8	CMLTI 2013-8 1A1 SC CSTR SEQ PT SSNR 4.259% 05/25/35		06/01/2018	Paydown		1,031,738	1,031,738	1,036,896	1,033,720		(1,983)		(1,983)		1,031,738				17,619	05/25/2035	1FM
17324F-AA-7	CMLTI 2015-8 1A1 SC FLT STEP AD SEQ 2.271% 05/25/37		05/17/2018	CITIGROUP GLOBAL MARKETS INC		5,060,540	5,084,373	4,865,110	4,961,097		20,055		20,055		4,981,152		79,388	79,388	38,555	05/25/2037	1FE
17324F-AA-7	CMLTI 2015-8 1A1 SC FLT STEP AD SEQ 2.271% 05/25/37		04/25/2018	Paydown		221,403	221,403	211,855	216,035		5,368		5,368		221,403				1,351	05/25/2037	1FE
185506-AB-8	CLECO 2008-A A2 SEQ 5.610% 03/01/23		06/13/2018	WELLS FARGO		15,891,364	15,480,453	17,500,886	16,384,905		(65,416)		(65,416)		16,319,489		(428,126)	(428,126)	672,743	03/01/2023	1FE
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		06/05/2018	Redemption 100.0000		755,000	755,000	755,000	755,000						755,000				18,081	12/05/2026	1
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		06/29/2018	Redemption 100.0000		73,125	73,125	72,759	72,776		349		349		73,125				1,621	09/28/2024	4FE
191216-AR-1	COCA-COLA CO/THE SR UNSEC 3.150% 11/15/20		05/02/2018	MILLENNIUM ADVISORS		5,046,200	5,000,000	4,984,700	4,995,105		556		556		4,995,661		50,539	50,539	73,938	11/15/2020	1FE
191216-AV-2	COCA-COLA CO/THE SR UNSEC 3.300% 09/01/21		05/02/2018	BNP PARIBAS		3,371,085	3,335,000	3,332,313	3,333,949		92		92		3,334,040		37,044	37,044	74,287	09/01/2021	1FE
199575-AW-1	OHIO POWER COMPANY SR UNSEC 6.050% 05/01/18		05/01/2018	Maturity		16,000,000	16,000,000	15,963,840	15,998,402		1,598		1,598		16,000,000				484,000	05/01/2018	1FE
20030N-AW-1	COMCAST CORP CO.GUARNT 5.700% 05/15/18		05/15/2018	Maturity		25,000,000	25,000,000	24,994,000	24,999,736		264		264		25,000,000				712,500	05/15/2018	1FE
20030N-AY-7	COMCAST CORP CO.GUARNT 6.550% 07/01/39		04/01/2018	Taxable Exchange		1,881,693	1,364,000	1,357,207	1,358,091		(25)		(25)		1,358,066		523,627	523,627		07/01/2039	1FE
20030N-CD-1	COMCAST CORP CO.GUARNT 3.999% 11/01/49		04/01/2018	TENDER SALE		562	560	554							554		8	8		11/01/2049	1FE
20030N-CD-1	COMCAST CORP CO.GUARNT 3.999% 11/01/49		04/01/2018	Tax Free Exchange		1,881,187	1,902,000	1,881,139			48		48		1,881,187				11,832	11/01/2049	1FE
20047N-AK-8	COMM 2004-LB4A XC IO CSTR NTL 1.530% 10/15/37		06/01/2018	Paydown				62	62		(62)		(62)						138	10/15/2037	6FE
201730-AJ-7	CMAT 1999-C1 X IO CSTR NTL 1.414% 01/17/32		06/11/2018	Paydown															865	01/17/2032	6FE
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		04/01/2018	Paydown		2,725,306	2,725,306	1,700,447	2,304,740		420,566		420,566		2,725,306				61,319	04/01/2029	1FM
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		04/01/2018	Paydown		165,607	165,607	103,576	135,204		30,403		30,403		165,607				3,726	10/01/2029	6*
20401@-AG-6	COMMUNITY PRESERVATION CORP SE SERIES D 5.573% 09/01/37		06/01/2018	Paydown		2,685	2,685	2,685	2,685						2,685				56	09/01/2037	6*
20401@-AH-4	COMMUNITY PRESERVATION CORP SE SERIES E 5.625% 11/01/37		06/01/2018	Paydown		4,274	4,274	4,274	4,274						4,274				87	11/01/2037	6*
20401@-AJ-0	COMMUNITY PRESERVATION CORP SE COLLATERA; TRUST SERIES F 4.912% 03/01/38		06/01/2018	Paydown		2,143	2,143	2,143	2,143						2,143				46	03/01/2038	6*
20401@-AL-5	COMMUNITY PRESERVATION CORP SE COLLATERAL TRUSR NOTE SER B 3.119% 02/01/37		06/01/2018	Paydown		1,185	1,185	1,185	1,165	20			20		1,185				15	02/01/2037	6*
20401@-AM-3	COMMUNITY PRESERVATION CORP SE SERIES C 5.746% 06/01/37		06/01/2018	Paydown		2,574	2,574	2,574	2,574						2,574				59	06/01/2037	6*
20401@-AN-1	COMMUNITY PRESERVATION CORP SE SERES A COLLATERAL TRUST 4.780% 01/01/36		06/01/2018	Paydown		4,402	4,402	4,402	4,402						4,402				94	01/01/2036	6*

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20401@-AR-2	COMMUNITY PRESERVATION CORP SE SERIES G NOTES 4.843% 06/01/38		06/01/2018	Paydown		1,085	1,085	1,085	1,085						1,085				24	06/01/2038	6*
20401@-AS-0	COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE 6.173% 12/01/38		06/01/2018	Paydown		1,084	1,084	1,084	1,084						1,084				17	12/01/2038	6*
20401@-AT-8	COMMUNITY PRESERVATION CORP SE SERIES I 6.138% 04/01/39		06/01/2018	Paydown		268	268	268	268						268				7	04/01/2039	6*
20401@-AV-3	COMMUNITY PRESERVATION CORP SE SERIES J 5.427% 08/01/39		06/01/2018	Paydown		593	593	593	593						593				13	08/01/2039	6*
20401@-AW-1	COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES K 4.443% 10/01/39		06/01/2018	Paydown		2,978	2,978	2,978	2,978						2,978				53	10/01/2039	6*
20401@-AY-7	COMMUNITY PRESERVATION CORP SE SERIES L COLLATERAL TRUST NOTE 5.572% 12/01/39		06/01/2018	Paydown		1,537	1,537	1,537	1,537						1,537				33	12/01/2039	6*
20401@-AZ-4	COMMUNITY PRESERVATION CORP SE SERIES M 5.611% 03/01/40		06/01/2018	Paydown		6,051	6,051	6,051	6,051						6,051				123	03/01/2040	6*
20401@-BD-2	COMMUNITY PRESERVATION CORP SE SERIES N 5.236% 06/01/40		06/01/2018	Paydown		519	519	519	519						519				8	06/01/2040	6*
20401@-BF-7	COMMUNITY PRESERVATION CORP SE SERIES O 4.724% 09/01/40		06/01/2018	Paydown		869	869	869	869						869				17	09/01/2040	6*
20401@-BG-5	COMMUNITY PRESERVATION CORP SE SERIES P 5.670% 01/01/41		06/01/2018	Paydown		861	861	861	861						861				20	01/01/2041	6*
20401@-BH-3	COMMUNITY PRESERVATION CORP SE SERIES Q 6.168% 04/01/41		06/01/2018	Paydown		24,434	24,434	24,434	24,434						24,434				732	04/01/2041	6*
20401@-BK-6	COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES R 3.985% 12/01/41		06/01/2018	Paydown		18,125	18,125	18,125	18,125						18,125				183	12/01/2041	6*
207597-ED-3	CONNECTICUT LIGHT & PWR 1ST REF MORT 5.650% 05/01/18		05/01/2018	Maturity		12,570,000	12,570,000	12,728,306	12,577,157		(7,157)		(7,157)		12,570,000				355,103	05/01/2018	1FE
209115-A*-5	CONSOLIDATED EDISON INC SR 8.710% 06/30/22		06/30/2018	Redemption 100.0000		77,292	77,292	96,538	85,513		(8,222)		(8,222)		77,292				3,366	06/30/2022	1
210518-CQ-7	CONSUMERS ENERGY CO 1ST MORTG 5.650% 09/15/18		05/18/2018	Call 101.0310		8,082,480	8,000,000	7,969,360	7,997,350		1,408		1,408		7,998,759		1,241	1,241	387,580	09/15/2018	1FE
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.987% 09/01/55		04/01/2018	Paydown		1,619	1,619	51	51		1,568		1,568		1,619				34	09/01/2055	1FM
21075W-CJ-2	CONHE 1996-1 A7 SEQ 7.000% 03/15/27		06/01/2018	Paydown		1,406	1,406	407	409		997		997		1,406				43	03/15/2027	1FM
21719@-AA-4	WETZEL'S PRETZELS A11 PIK 13.250% 11/14/22		04/16/2018	Call 102.9956		24,539,051	23,825,337	23,425,337	23,255,283		35,501		35,501		23,473,800		351,537	351,537	1,654,772	11/14/2022	5
22164E-AC-9	COTIVITI CORP COTIVITI CORP 09/28/23		06/29/2018	Redemption 100.0000		29,335	29,335	29,472	29,459		(124)		(124)		29,335				644	09/28/2023	3FE
22235C-AC-8	COUNTRY FRESH HLDGS LLC SR-UNSEC 03/31/23		06/29/2018	Redemption 100.0000		171,035	171,035	168,781	168,959		2,076		2,076		171,035				6,054	03/31/2023	4
22284M-AK-8	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		06/29/2018	Redemption 100.0000		7,727	7,727	7,707	7,708		19		19		7,727				347	10/04/2024	4FE
22284M-AL-6	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		04/10/2018	Redemption 0.0000															7	10/04/2024	4Z
222862-AJ-3	COVENTRY HEALTH CARE INC SR UNSEC 5.450% 06/15/21		05/14/2018	JP MORGAN SECURITIES		15,779,250	15,000,000	14,970,000	14,987,892		1,196		1,196		14,989,088		790,162	790,162	342,896	06/15/2021	2FE
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		06/01/2018	Redemption 100.0000		296,402	296,402	296,402	296,402						296,402				6,684	01/01/2040	2
22526W-AH-1	CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24		04/03/2018	Redemption 100.0000		99,000	99,000	99,916			(916)		(916)		99,000				454	02/15/2024	4FE
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		06/10/2018	Redemption 100.0000		659,211	659,211	659,211	659,211						659,211				10,901	12/10/2035	2
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		06/01/2018	Paydown		79	79				79		79		79				2	11/30/2027	1FM
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		06/01/2018	Paydown		107,495	107,495	105,968	106,689		806		806		107,495				3,079	09/25/2031	1FE
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		06/01/2018	Paydown		538,470	538,470	538,443	536,801		1,669		1,669		538,470				15,307	12/25/2031	2AM
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.055% 12/25/33		06/01/2018	Paydown		596,611	596,611	611,643	596,611						596,611				14,932	12/25/2033	1FM
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.222% 05/15/38		06/01/2018	Paydown															1,135	05/15/2038	6FE
22541S-5S-3	CSFB 2005-FIX1 A3 STEP AFC AS 4.800% 05/25/35		06/01/2018	Paydown		634,473	634,473	634,020	632,890		1,583		1,583		634,473				17,976	05/25/2035	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35		06/01/2018	Paydown		23,917	23,917	22,038	22,144		1,774		1,774		23,917				649	05/25/2035	1FM
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% 01/25/43		06/01/2018	Paydown		416,894	416,894	439,823	430,070	9,341	(22,517)		(13,176)		416,894				8,705	01/25/2043	6AM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 3.724% 04/25/34		06/01/2018	Paydown		98,221	98,221	94,691	94,892		3,329		3,329		98,221				1,477	04/25/2034	1FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 3.955% 06/25/34		06/01/2018	Paydown		238,562	238,562	226,969	227,904		10,658		10,658		238,562				4,188	06/25/2034	1FM
22541S-M2-1	CSFB 2004-C4 E SUB AFC 5.135% 10/15/39		06/01/2018	Paydown		239,719	239,719	187,309	189,269		50,450		50,450		239,719				7,009	10/15/2039	1FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.523% 10/15/39		06/01/2018	Paydown				3,465	258		(258)		(258)						306	10/15/2039	6FE
22541S-UF-3	CSFB 2004-4 2A6 Z AD SSNR AS 5.500% 09/25/34		04/01/2018	Paydown		29,514	29,514	26,761	29,131		384		384		29,514				541	09/25/2034	1FM
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		06/01/2018	Paydown		40,376	40,376	39,521	39,523		853		853		40,376				926	08/25/2034	1FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		06/01/2018	Paydown		227,337	227,337	229,256	227,337						227,337				6,239	08/25/2034	1FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		06/01/2018	Paydown		103,703	103,703	103,298	103,298		405		405		103,703				3,024	12/25/2034	1FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		06/10/2018	Redemption 100.0000		116,479	116,479	116,479	116,479						116,479				2,409	10/10/2033	2
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		06/01/2018	Paydown		174,396	174,396	171,317	171,846		2,550		2,550		174,396				4,495	02/25/2035	1FM
225458-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		06/01/2018	Paydown		448,748	448,748	423,339	439,085		9,663		9,663		448,748				9,174	02/25/2035	1FM
225458-DT-2	CSFB 2005-C1 F SUB 4.821% 02/15/38		06/01/2018	Paydown		21,228	21,228	13,471			21,228		21,228		21,228				421	02/15/2038	1FM
225458-VV-7	CSFB 2005-C3 B SUB 4.882% 07/15/37		06/01/2018	Paydown		935,300	935,300	863,795	870,739		64,561		64,561		935,300				22,152	07/15/2037	1FM
22545L-BR-9	CSMC 2006-C5 AX IO CSTR NTL 0.877% 12/15/39		05/01/2018	Paydown															9	12/15/2039	6FE
225470-DP-5	CSFB 2005-C5 F SUB AFC 5.100% 08/15/38		06/01/2018	Paydown		177,610	177,610	174,251	176,644		967		967		177,610				6,670	08/15/2038	1FM
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		06/01/2018	Paydown		465,351	465,351	453,805	453,834		11,517		11,517		465,351				10,580	10/25/2034	1FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		06/01/2018	Paydown		38,532	38,532	37,407	37,409		1,123		1,123		38,532				908	11/25/2034	1FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		06/01/2018	Paydown		19,586	19,586	19,332	19,372		215		215		19,586				458	11/25/2034	1FM
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		06/20/2018	Redemption 100.0000		55,744	55,744	55,744	55,744						55,744				1,409	06/20/2035	1
22944F-CE-7	CSMC 2009-2R 3A1 SC SEQ SSNR 5.750% 12/26/35		06/01/2018	Paydown		506,495	506,495	429,255	490,375		16,120		16,120		506,495				13,627	12/26/2035	1FM
22945#-AA-6	CTL 2009-10 TRUST-BOSTON UNIV SR-SEC 6.950% 06/15/27		06/15/2018	Redemption 100.0000		278,466	278,466	278,466	278,466						278,466				8,070	06/15/2027	1
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		06/15/2018	Redemption 100.0000		246,479	246,479	246,479	246,479						246,479				6,372	03/15/2031	1
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		06/15/2018	Redemption 100.0000		375,112	375,112	375,112	375,112						375,112				8,210	06/15/2032	2
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		04/15/2018	Redemption 100.0000		178,425	178,425	178,425	178,425						178,425				4,015	04/15/2023	1
22952@-AA-8	CTL PT TRUST-GSA ROYAL PALM BE 2011-SR-SEC 4.460% 02/15/24		06/15/2018	Redemption 100.0000		276,382	276,382	276,382	276,382						276,382				5,139	02/15/2024	1
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		06/15/2018	Redemption 100.0000		178,123	178,123	178,123	178,123						178,123				3,156	06/15/2031	1
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		06/07/2018	Redemption 100.0000		1,407,513	1,407,513	1,407,513	1,407,513						1,407,513				23,293	12/07/2023	2
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		06/15/2018	Redemption 100.0000		158,985	158,985	158,985	158,985						158,985				2,724	06/15/2043	1
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		06/15/2018	Redemption 100.0000		47,798	47,798	47,798	47,798						47,798				996	01/15/2039	2
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		06/20/2018	Redemption 100.0000		268,082	268,082	268,082	268,082						268,082				5,029	04/20/2033	1
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		06/30/2018	Redemption 100.0000		529,564	529,564	529,564	529,564						529,564				14,222	09/30/2038	2FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		06/15/2018	Redemption 100.0000		40,292	40,292	40,292	40,292						40,292				803	01/15/2034	1
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		06/15/2018	Redemption 100.0000		62,521	62,521	62,522	62,522		(1)		(1)		62,521				1,203	11/15/2034	1
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		06/15/2018	Redemption 100.0000		1,281,866	1,281,866	1,281,866	1,281,866						1,281,866				24,047	02/15/2034	1
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		06/15/2018	Redemption 100.0000		42,941	42,941	42,941	42,941						42,941				784	09/15/2045	1
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		06/15/2018	Redemption 100.0000		26,754	26,754	26,754	26,754						26,754				499	11/15/2034	1
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		06/15/2018	Redemption 100.0000		179,838	179,838	185,231	184,808		(4,970)		(4,970)		179,838				3,476	12/15/2044	2
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		06/15/2018	Redemption 100.0000		4,914	4,914	4,914	4,914						4,914				90	09/15/2045	1
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		06/20/2018	Redemption 100.0000		83,699	83,699	83,699	83,699						83,699				1,305	03/20/2035	1
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		06/15/2018	Redemption 100.0000		230,215	230,215	230,215	230,215						230,215				3,713	03/15/2036	1
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		06/10/2018	Redemption 100.0000		88,757	88,757	91,340	91,270		(2,514)		(2,514)		88,757				1,595	12/10/2037	1
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		06/15/2018	Redemption 100.0000		214,854	214,854	214,854	214,854						214,854				3,303	02/15/2038	1
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		06/20/2018	Redemption 100.0000		137,088	137,088	138,787	138,687		(1,599)		(1,599)		137,088				2,086	09/20/2031	1
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		06/15/2018	Redemption 100.0000		204,811	204,811	204,811	204,811						204,811				4,008	12/15/2037	2
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		06/15/2018	Redemption 100.0000		129,947	129,947	133,846	133,328		(3,381)		(3,381)		129,947				2,162	09/15/2036	1
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		06/15/2018	Redemption 100.0000		128,528	128,528	128,528	128,528						128,528				2,853	12/15/2036	2
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		06/15/2018	Redemption 100.0000		544,270	544,270	549,408	548,915		(4,645)		(4,645)		544,270				8,894	07/15/2036	1
233046-AD-3	DNKN 2015-1A A2II SEQ 3.980% 02/20/45		05/20/2018	Paydown		353,038	353,038	353,557	353,462		(425)		(425)		353,038				7,025	02/20/2045	3AM
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		05/20/2018	Paydown		37,500	37,500	37,500	37,500						37,500				869	11/20/2047	2AM
23307*-AB-8	DC ARENA L.P. SR-SEC 6.200% 11/30/23		05/24/2018	Call 108.1897		4,153,082	3,838,705	3,838,705	3,838,705						3,838,705				429,424	11/30/2023	2FE
23307*-AC-6	DC ARENA L.P. SR-SEC 6.560% 11/30/23		05/24/2018	Call 109.1601		8,837,919	8,096,287	8,096,287	8,096,287						8,096,287				998,395	11/30/2023	2FE
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		06/20/2018	Redemption 100.0000		288,971	288,971	288,971	288,971						288,971				4,324	07/20/2034	2
23338V-AD-8	DTE ELECTRIC CO GENL REF MORT 4.300% 07/01/44		05/04/2018	JEFFERIES & CO. INC.		10,302,200	10,000,000	9,984,900	9,985,825		102		102		9,985,927	316,273	316,273		366,694	07/01/2044	1FE
23340D-AH-5	DTZ US BORROWER LLC DTZ US BORROWER LLC 11/04/21		06/30/2018	Redemption 100.0000		201,906	201,906	200,626	201,056		850		850		201,906				4,963	11/04/2021	4FE
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		04/03/2018	Redemption 100.0000		(612,620)	(612,620)	(612,620)	(527,357)						(612,620)					01/10/2028	1
23918Y-AC-2	DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE 06/24/21		06/29/2018	Redemption 100.0000		53,375	53,375	53,108	53,233		142		142		53,375				1,013	06/24/2021	2FE
24228H-AH-1	DEALER TIRE LLC DEALER TIRE LLC 12/22/21		06/30/2018	Redemption 100.0000		29,869	29,869	30,280	30,278		(409)		(409)		29,869				806	12/22/2021	4FE
24422E-QR-3	JOHN DEERE CAPITAL CORP SR UNSEC 5.350% 04/03/18		04/03/2018	Maturity		9,000,000	9,000,000	8,972,460	8,999,114		886		886		9,000,000				240,750	04/03/2018	1FE
24721#-AA-2	DELPRES NASHVILLE LLC-AMSOUTH A-SR-SEC 6.740% 12/15/20		06/15/2018	Redemption 100.0000		155,642	155,642	155,642	155,642						155,642				5,245	12/15/2020	2
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		05/01/2018	Paydown		23,064	23,064	3,674	3,999		19,065		19,065		23,064				249	06/25/2027	1FM
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		06/20/2018	Redemption 100.0000		1,910,000	1,910,000	1,910,000	1,910,000						1,910,000				53,719	11/20/2022	2FE
251510-CV-3	DBALT 2005-1 1A1 FLT AS 2.591% 02/25/35		06/25/2018	Paydown		124,766	124,766	86,707	78,549		46,217		46,217		124,766				1,133	02/25/2035	1FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.877% 06/25/35		06/01/2018	Paydown			120,210													06/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.571%																				
251511-AC-5	06/25/36		06/01/2018	Paydown		231,002	314,088	167,486	168,488		109,429		109,429		277,917		(46,915)	(46,915)	5,803	06/25/2036	1FM
	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000%																				
251513-AY-3	10/25/36		06/01/2018	Paydown		474,774	474,774	475,603	474,774						474,774				10,994	10/25/2036	1FM
	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500%																				
251563-BM-3	04/25/33		06/01/2018	Paydown		875	875	874	874		1		1		875				20	04/25/2033	1FM
	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33																				
251563-BS-0			06/01/2018	Paydown		3,422	3,422	3,400	3,404		18		18		3,422				78	04/25/2033	1FM
	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33																				
251563-BT-8			06/01/2018	Paydown		1,559	1,559	1,529	1,543		16		16		1,559				36	04/25/2033	1FM
	DMSI 2007-WM1 A1 SC CSTR SSNR 2.919%																				
25157T-AA-2	06/27/37		06/01/2018	Paydown		1,189,601	1,189,601	1,193,648	1,199,729		(10,128)		(10,128)		1,189,601				15,987	06/27/2037	1FM
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		06/20/2018	Paydown		2,239,426	2,239,426	2,238,862	2,238,878		548		548		2,239,426				31,402	10/22/2029	1FE
	DIAMOND STATE GENERATION PARTN A-SR-SEC			Redemption 100.0000																	
25275B-AA-1	5.220% 03/30/25		06/30/2018			572,975	572,975	572,975	572,975						572,975				24,131	03/30/2025	2FE
				Redemption 100.0000																	
25403#-AB-2	DILIGENT CORP SR-UNSEC 04/14/22		06/29/2018			57,904	57,904	57,177	47,941		559		559		57,904				2,017	04/14/2022	3
				Redemption 100.0000																	
25403#-AD-8	DILIGENT CORP SR-UNSEC 04/14/22		06/29/2018			13,646	13,646	13,493	10,082		138		138		13,646				558	04/14/2022	3
				Redemption 100.0000																	
25403#-AE-6	DILIGENT CORP SR-UNSEC 04/14/22		06/29/2018			14,409	14,409	14,229			180		180		14,409				504	04/14/2022	4Z
				Redemption 100.0000																	
25403#-AF-3	DILIGENT CORP TRANCHE B-1 04/14/22		06/29/2018			4,365	4,365	4,365							4,365				160	04/14/2022	4Z
				DEUTSCHE BANK SECURITIES																	
25470X-AB-1	DISH DBS CORP CO.GUARNT 7.875% 09/01/19		05/09/2018	INCOR		13,367,625	12,900,000	12,576,510	12,826,873		14,864		14,864		12,841,737		525,888	525,888	705,469	09/01/2019	4FE
	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100%			Redemption 100.0000																	
25471*-AA-5	08/01/24		06/01/2018			1,607,657	1,607,657	1,607,657	1,607,657						1,607,657				27,547	08/01/2024	1
	DOLLAR TREE INC DOLLAR TREE INC			Redemption 100.0000																	
25674D-AF-0	07/06/22		04/19/2018			44,700,000	44,700,000	44,700,000	44,700,000						44,700,000					07/06/2022	2FE
	DOMINION ENERGY INC SR UNSEC 6.400%																				
25746U-BE-8	06/15/18		06/15/2018	Maturity		10,000,000	10,000,000	9,990,600	9,999,431		569		569		10,000,000				320,000	06/15/2018	2FE
257559-AH-7	DOMTAR CORP CO.GUARNT 4.400% 04/01/22		05/08/2018	WELLS FARGO		6,483,033	6,350,000	6,336,094	6,343,433		501		501		6,343,934		139,098	139,098	169,968	04/01/2022	2FE
25755T-AD-2	DPABS 2015-1A A2I SEQ 3.484% 10/25/45		04/27/2018	Paydown		7,860,000	7,860,000	7,860,000	7,860,000						7,860,000				138,439	10/25/2045	2AM
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		04/25/2018	Paydown		67,500	67,500	67,500	67,500						67,500				1,510	10/25/2045	2AM
25755T-AG-5	DPABS 2017-1A A2II SEQ 0.000% 07/25/47		04/25/2018	Paydown		37,500	37,500	37,500	37,500						37,500				578	07/25/2047	2AM
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		04/25/2018	Paydown		125,000	125,000	125,000	125,000						125,000				2,574	07/25/2047	2AM
	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900%																				
25857@-AA-7	08/01/36		06/01/2018	Paydown		1,334,295	1,334,295	1,334,295	1,334,295						1,334,295				22,092	08/01/2036	1FE
	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850%																				
25857@-AB-5	08/01/36		06/01/2018	Paydown		238,267	238,267	238,267	238,267						238,267				4,906	08/01/2036	2AM
	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000%																				
25858*-AA-8	03/22/38		06/01/2018	Paydown		2,112,177	2,112,177	2,112,177	2,112,177						2,112,177				35,058	03/22/2038	1FE
	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500%																				
25858*-AB-6	03/22/38		06/01/2018	Paydown		649,901	649,901	649,901	649,901						649,901				12,215	03/22/2038	2AM
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%			Redemption 100.0000																	
26061#-AA-5	12/15/41		06/15/2018			183,637	183,637	183,637	183,637						183,637				3,803	12/15/2041	2
	DOW MICHIGAN LEASE-BACKED PASS 4.860%			Redemption 100.0000																	
26061@-AA-7	05/15/42		06/15/2018			83,417	83,417	83,417	83,417						83,417				1,706	05/15/2042	2
26208L-AA-6	HONK 2015-1A A2 SEQ 5.216% 07/20/45		04/20/2018	Paydown		65,000	65,000	64,978	64,979		21		21		65,000				1,695	07/20/2045	2AM
	DUKE ENERGY CAROLINAS 1ST MORTG 4.300%			KEYBANC CAPITAL MARKETS																	
26442C-AJ-3	06/15/20		04/23/2018			13,362,440	13,000,000	12,969,450	12,991,310		1,062		1,062		12,992,371		370,069	370,069	201,861	06/15/2020	1FE
	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY			Redemption 100.0000																	
26658N-AC-3	HOL 07/19/24		06/29/2018			55,000	55,000	55,030	42,581		(30)		(30)		55,000				1,355	07/19/2024	4FE
	VISTRA ENERGY CORP VISTRA ENERGY CORP			Redemption 100.0000																	
26817H-AL-4	02/07/24		06/14/2018			43,631,521	43,631,521	43,813,465	43,812,611		(181,090)		(181,090)		43,631,521				884,811	02/07/2024	3FE
	VISTRA ENERGY CORP CO.GUARNT 6.750%																				
26817R-AM-0	11/01/19		05/01/2018	Call 101.6880		11,533,453	11,342,000	11,682,260	11,525,553		(44,320)		(44,320)		11,481,234		(139,234)	(139,234)	574,245	11/01/2019	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 02/09/25		06/29/2018	Redemption 100.0000		5,188	5,188	5,175			13		13		5,188				111	02/09/2025	4FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		06/08/2018	Redemption 100.0000		167,931	167,931	170,605	170,239		(2,307)		(2,307)		167,931				3,773	11/08/2044	2
26928B-AH-2	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		04/06/2018	Taxable Exchange		9,136,702	9,129,125	9,117,714	9,118,210		(2,024)		(2,024)		9,116,186		20,516	20,516	87,773	10/02/2024	3FE
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		06/29/2018	Redemption 100.0000		22,938	22,938	22,957			(19)		(19)		22,938				144	10/02/2024	3FE
27430*-AK-9	EAST PENN MANUFACTURING CO. SR 7.260% 05/22/18		05/22/2018	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				254,100	05/22/2018	2
278865-AZ-3	ECOLAB INC SR UNSEC 3.950% 12/01/47		04/18/2018	Tax Free Exchange		27,139,566	27,061,000	27,139,887	27,139,887		(320)		(320)		27,139,566				418,656	12/01/2047	2FE
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24		06/29/2018	Redemption 100.0000		44,472	44,472	44,274	34,553		192		192		44,472				1,374	09/08/2024	4
28167@-AA-6	EDWARD DON & CO 10.592% 03/31/23		04/30/2018	Redemption 100.0000		272,916	272,916	272,456	249,873		461		461		272,916				1,808	03/31/2023	5
28621@-AA-6	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		06/30/2018	Redemption 100.0000		2,103,158	2,103,158	2,103,158	2,103,158						2,103,158				29,085	12/31/2032	2FE
288547-AC-6	ELAT 2007-2 A2B FLT STEP IRC 3.041% 05/25/37		06/25/2018	Paydown		618,302	618,302	537,199	612,052		6,250		6,250		618,302				6,798	05/25/2037	1FM
29102E-AF-2	PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23		04/26/2018	Taxable Exchange		21,154,694	21,033,750	21,191,503	21,187,214		(2,825)		(2,825)		21,184,389		(29,695)	(29,695)	315,754	10/23/2023	4FE
29102E-AG-0	PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23		06/29/2018	Redemption 100.0000		53,250	53,250	53,556			(306)		(306)		53,250				262	10/23/2023	4FE
29252B-AA-7	ENBRIDGE PIPELINES-SOUTHERN LI SR-UNSEC 3.980% 06/30/40		06/30/2018	Redemption 100.0000		1,701,000	1,701,000	1,701,000	1,701,000						1,701,000				33,850	06/30/2040	1
29273P-AB-9	ENDO PARENT INC SR-UNSEC 08/18/23		06/29/2018	Redemption 100.0000		7,578	7,578	7,578	7,578						7,578				124	08/18/2023	4
29273P-AC-7	ENDO PARENT INC SR-UNSEC 08/18/23		06/29/2018	Redemption 100.0000		12,850	12,850	12,722	12,741		109		109		12,850				243	08/18/2023	4
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. SR-UNSEC 08/18/23		06/29/2018	Redemption 100.0000		7,083	7,083	7,083	7,083						7,083				117	08/18/2023	4Z
29278J-AC-6	ENDRIES ACQUISITION HLDGS INC SR-UNSEC 06/01/23		04/30/2018	Redemption 100.0000		31,845	31,845	31,526	31,552		292		292		31,845				848	06/01/2023	5*
29362U-AB-0	ENTEGRIS INC CO.GUARNT 4.625% 02/10/26		06/06/2018	GOLDMAN SACHS & COMPANY		2,983,750	3,100,000	3,138,750	3,138,095		(1,805)		(1,805)		3,136,290		(152,540)	(152,540)	82,839	02/10/2026	3FE
29365K-AB-9	ETI 2009-A A2 SEQ 3.650% 08/01/19		04/25/2018	BARCLAYS BANK PLC		1,203,478	1,199,916	1,199,561	1,199,893		(22)		(22)		1,199,871		3,607	3,607	32,361	08/01/2019	1FE
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32		06/01/2018	Paydown			23,421	8,591	8,700		195		195		8,895		(8,895)	(8,895)	550	11/25/2032	1FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		06/01/2018	Paydown			276,966	110,803	109,047		2,204		2,204		111,251		(111,251)	(111,251)	871	08/25/2033	1FM
294751-DG-4	EQABS 2003-4 M2 MEZ STEP AFC NAS 6.531% 10/25/34		06/01/2018	Paydown		101,062	101,062	101,062	101,062						101,062				1,844	10/25/2034	1FM
294751-DH-2	EQABS 2003-4 M3 MEZ STEP AFC NAS 6.779% 10/25/34		06/01/2018	Paydown		102,122	102,122	55,957	56,620		45,502		45,502		102,122				2,030	10/25/2034	1FM
294751-DR-0	EQABS 2004-1 AF5 STEP AFC IRC AS 5.610% 04/25/34		06/01/2018	Paydown		288,841	288,841	288,841	288,841						288,841				6,055	04/25/2034	1FM
294751-DX-7	EQABS 2004-1 M3 MEZ STEP AFC IRC NAS 5.760% 04/25/34		05/01/2018	Paydown		59,248	59,248	39,256	39,591		19,657		19,657		59,248				917	04/25/2034	1FM
294751-EL-2	EQABS 2004-2 M2 MEZ STEP AFC NAS 6.060% 07/25/34		06/01/2018	Paydown		42,242	42,242	41,174	41,420		822		822		42,242				771	07/25/2034	3FM
294751-EM-0	EQABS 2004-2 M3 MEZ STEP AFC NAS 6.181% 07/25/34		06/01/2018	Paydown			20,798	745	836		141		141		977		(977)	(977)	343	07/25/2034	1FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.617% 07/25/34		06/01/2018	Paydown			130,375												2,295	07/25/2034	1FM
294754-AY-2	EQABS 2002-2 AF4 STEP AFC SEQ 7.039% 10/25/32		05/01/2018	Paydown		1,571,527	1,571,527	1,519,700	1,545,408		26,119		26,119		1,571,527				38,687	10/25/2032	1FM
29481#-AC-7	ERGON INC. SR-UNSEC 5.500% 05/20/18		05/20/2018	Redemption 100.0000		7,273,000	7,273,000	7,273,000	7,273,000						7,273,000				200,008	05/20/2018	2FE
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		06/15/2018	Redemption 100.0000		97,962	97,962	97,962	97,962						97,962				1,531	02/15/2035	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	EYEMART EXPRESS LLC EYEMART EXPRESS LLC			Redemption 100.0000																	
30233F-AF-9	08/02/24		06/29/2018			4,010	4,010	4,000	4,001		10		10		4,010				94	08/02/2024	4FE
	FBRSI 2005-5 AV24 FLT STEP AFC IRC 2.831%																				
30246Q-CN-1	11/25/35		06/25/2018	Paydown		1,282,004	1,282,004	979,668	1,270,117		11,887		11,887		1,282,004				12,611	11/25/2035	1FM
30258J-AD-1	FPL 2007-A A4 SEQ 5.256% 08/01/21		04/25/2018	BARCLAYS BANK PLC		11,434,666	11,218,620	12,532,718	11,760,150		(23,907)		(23,907)		11,736,243		(301,577)	(301,577)	435,645	08/01/2021	1FE
	FPL ROCKAWAY PEAKING FACILITIE SR-SEC			Redemption 100.0000																	
30273B-AA-3	7.110% 06/28/20		06/30/2018			1,602,280	1,602,280	1,621,038	1,605,793		(3,513)		(3,513)		1,602,280				56,961	12/30/2019	2
	FBI BOSTON LEASE-BKD PT TRUST- 4.220%			Redemption 100.0000																	
30291*-AA-3	10/13/36		06/15/2018			804,552	804,552	804,552	804,552						804,552				14,053	10/13/2036	1
30711X-AT-1	CAS 2015-C01 1M2 MEZ FLT 6.391% 02/25/25		06/25/2018	Paydown		164,436	164,436	174,694	173,212		(8,776)		(8,776)		164,436				4,143	02/25/2025	3AM
	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC			Redemption 100.0000																	
31304*-AA-6	5.600% 01/10/32		06/10/2018			423,848	423,848	423,848	423,848						423,848				9,896	01/10/2032	1
	FBI CINCINNATI LEASE BKD TRUST SR-SEC			Redemption 100.0000																	
31305#-AA-1	5.600% 02/10/32		06/10/2018			285,714	285,714	285,714	285,714						285,714				6,671	02/10/2032	1
	FBI PORTLAND LEASE BKD TRUST-G SR-SEC			Redemption 100.0000																	
31306#-AA-0	5.600% 03/10/32		06/10/2018			323,283	323,283	323,283	323,283						323,283				7,547	03/10/2032	1
	FBI SAN DIEGO LEASE BKD TRUST- SR-SEC			Redemption 100.0000																	
31306@-AA-2	4.750% 04/26/33		06/10/2018			907,439	907,439	907,439	907,439						907,439				17,968	04/10/2033	1
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		06/01/2018	Paydown		126,494	126,494	122,182	122,457		4,037		4,037		126,494				3,427	06/25/2028	1AM
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		06/01/2018	Paydown		112,369	112,369	107,222	107,598		4,771		4,771		112,369				3,044	06/25/2028	4AM
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		06/01/2018	Paydown		63,564	63,564	57,895	57,935		5,629		5,629		63,564				1,722	06/25/2028	5AM
	FNW 2004-W6 M MEZ CSTR NAS 5.519% 07/25/34																				
31393Y-Y4-1			06/01/2018	Paydown		115,055	359,135	166,580	131,026	43,604	52,247		95,851		226,877		(111,822)	(111,822)	7,651	07/25/2034	6*
	FETCH ACQUISITION LLC SR-UNSEC			Redemption 100.0000																	
31560H-AC-3	05/22/24		06/29/2018			99,625	99,625	99,127	99,157		468		468		99,625				2,375	05/22/2024	4FE
	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540%			Redemption 100.0000																	
31562#-AA-9	09/15/30		06/15/2018			47,555	47,555	47,555	47,555						47,555				1,297	09/15/2030	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31564#-AA-7	6.750% 03/31/32		06/30/2018			163,550	163,550	163,550	163,550						163,550				4,603	03/31/2032	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565#-AA-6	7.210% 07/31/31		06/30/2018			110,421	110,421	110,421	110,421						110,421				3,320	07/31/2031	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565@-AA-8	7.670% 01/31/33		06/30/2018			146,760	146,760	146,760	146,760						146,760				4,694	01/31/2033	2
	WELLS FARGO BK-FLOWERS $780M SR-SEC 7.670%			Redemption 100.0000																	
31565@-AB-6	01/31/20		06/30/2018			24,479	24,479	24,479	24,479						24,479				783	01/30/2020	2
	FMIC 2005-3 2A2 FLT STEP AFC 2.611%			CREDIT SUISSE SECURITIES																	
31659T-EG-6	02/25/36		05/17/2018	US LL		2,827,278	2,898,843	2,532,864	2,696,145		26,284		26,284		2,722,429		104,849	104,849	17,215	02/25/2036	1FM
	FMIC 2005-3 2A2 FLT STEP AFC 2.611%																				
31659T-EG-6	02/25/36		04/25/2018	Paydown		114,666	114,666	100,190	106,648		8,018		8,018		114,666				481	02/25/2036	1FM
	FIFTH THIRD BANCORP SUBORD 4.500% 06/01/18																				
316773-AD-2			06/01/2018	Maturity		50,000,000	50,000,000	31,705,000	48,764,640		1,235,360		1,235,360		50,000,000				1,125,000	06/01/2018	2FE
	FILTRATION GROUP CORP FILTRATION GROUP CORP			Redemption 100.0000																	
31732F-AM-8	03/29/25		06/30/2018			6,125	6,125	6,110			15		15		6,125				71	03/29/2025	4FE
	FFML 2003-FFH1 M1 MEZ FLT STEP 3.153%																				
32027N-ED-9	09/25/33		06/25/2018	Paydown		451,042	451,042	419,469	423,525		27,517		27,517		451,042				5,860	09/25/2033	1FM
	FFML 2004-FF6 M1 MEZ FLT STEP IRC 3.021%																				
32027N-KJ-9	07/25/34		06/25/2018	Paydown		218,203	218,203	130,241	105,611		112,592		112,592		218,203				2,189	07/25/2034	1FM
32027N-QL-8	FFML 2005-FF1 M1 FLT STEP 2.826% 12/25/34		05/17/2018	BANK OF AMERICA		1,742,049	1,741,504	1,619,930	1,661,044		11,282		11,282		1,672,326		69,723	69,723	17,158	12/25/2034	1FM
32027N-QL-8	FFML 2005-FF1 M1 FLT STEP 2.826% 12/25/34		04/25/2018	Paydown		38,079	38,079	35,421	36,320		1,759		1,759		38,079				303	12/25/2034	1FM
32027N-VV-0	FFML 2005-FF9 A4 FLT STEP 2.451% 10/25/35		06/25/2018	Paydown		1,085,082	1,085,082	1,014,552	1,032,717		52,364		52,364		1,085,082				11,236	10/25/2035	1FM
	FFML 2006-FF15 A5 FLT STEP IRC SEQ 2.263%																				
32028G-AE-5	11/25/36		06/25/2018	Paydown		408,774	408,774	355,122	370,386		38,388		38,388		408,774				3,128	11/25/2036	1FM
	FHASI 2006-1 1A10 AD SSNR AS 6.000%																				
32051G-2H-7	05/25/36		06/01/2018	Paydown		56,424	57,179	44,728	45,297		11,731		11,731		57,029		(604)	(604)	1,430	05/25/2036	1FM
	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36																				
32051G-2J-3			06/01/2018	Paydown		228,694	231,753	178,497	180,876		50,230		50,230		231,105		(2,412)	(2,412)	5,798	05/25/2036	1FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 3.717% 10/25/34		06/01/2018	Paydown		1,307,326	1,307,326	1,235,302	1,238,664		68,661		68,661		1,307,326				20,280	10/25/2034	1FM
32051G-CQ-6	FHASI 2004-7 1A4 NAS 5.500% 01/25/35		06/01/2018	Paydown		15,732	15,732	15,800	15,751		(19)		(19)		15,732				361	01/25/2035	1FM

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32051G-FL-4	FHAMS 2005-FA1 1A1 NAS 5.500% 03/25/35		06/01/2018	Paydown		545,393	563,980	429,524	432,461		127,024		127,024		559,485		(14,092)	(14,092)	12,970	03/25/2035	1FM
32051G-GY-5	FHASI 2005-1 1A8 Z AS 5.250% 03/25/35		04/01/2018	Paydown		5,414,291	5,414,291	4,952,384	5,236,290		178,001		178,001		5,414,291				94,750	03/25/2035	1FM
32051G-N3-5	FHASI 2005-8 1A1 NAS 5.750% 02/25/36		06/01/2018	Paydown		258,351	248,846	184,742	185,965		64,982		64,982		250,947		7,404	7,404	5,796	02/25/2036	1FM
32051G-P4-1	FHASI 2005-8 1A10 AD AS 5.750% 02/25/36		06/01/2018	Paydown		266,088	256,299	190,544	191,798		66,654		66,654		258,452		7,636	7,636	5,969	02/25/2036	1FM
32051G-RU-1	FHAMS 2005-FA5 1A4 SSNR NAS 5.500% 08/25/35		06/01/2018	Paydown		262,288	441,998	308,330	263,200		108,279		108,279		371,479		(109,191)	(109,191)	9,238	08/25/2035	1FM
32051G-VL-6	FHAMS 2005-FA7 1A4A SSNR NAS 5.500% 10/25/35		06/01/2018	Paydown		434,973	442,087	271,659	272,732		166,734		166,734		439,466		(4,493)	(4,493)	10,701	10/25/2035	1FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		06/01/2018	Paydown		575,636	646,306	459,807	413,651		206,988		206,988		620,639		(45,003)	(45,003)	16,354	02/25/2037	1FM
32485*-AD-9	FIRST NAT BK-CATALYST VIDALIA/ SR-SEC 12.480% 05/01/20		05/01/2018	Redemption 100.0000		6,440,328	6,440,328	6,440,328	6,440,328						6,440,328				401,876	05/01/2020	2FE
33632*-UJ-4	FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20		06/10/2018	Redemption 100.0000		243,119	243,119	243,119	243,119						243,119				8,060	12/10/2020	2
33736L-AW-5	FULB 1997-C2 IO IO CSTR NTL 1.931% 11/18/29		06/01/2018	Paydown					69,785			69,785	(69,785)						80,529	11/18/2029	6FE
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		06/01/2018	Paydown		60,521	60,521		60,521				60,521		60,521				1,858	09/11/2023	1FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		06/15/2018	Redemption 100.0000		369,783	369,783	369,783	369,783						369,783				7,353	11/15/2030	2
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/29/23		04/02/2018	Redemption 100.0000		62,250	62,250	62,185	62,187		63		63		62,250				690	12/29/2023	4FE
341099-CK-3	DUKE ENERGY FLORIDA LLC 1ST MORTG 5.650% 06/15/18		06/15/2018	Maturity		7,545,000	7,545,000	7,521,353	7,542,780		2,220		2,220		7,545,000				213,146	06/15/2018	1FE
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37		06/30/2018	Redemption 100.0000		570,532	570,532	570,532	570,532						570,532				9,984	06/30/2037	1FE
343412-AC-6	FLUOR CORP SR UNSEC 3.500% 12/15/24		05/04/2018	MARKETAXESS HOLDINGS INC		4,900,100	5,000,000	4,971,400	4,979,223		926		926		4,980,149		(80,049)	(80,049)	69,514	12/15/2024	1FE
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		04/30/2018	Paydown		11,250	11,250	11,250	11,250						11,250				217	04/30/2047	2AM
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		04/30/2018	Paydown		55,000	55,000	55,000	55,000						55,000				1,401	04/30/2047	2AM
345397-VT-7	FORD MOTOR CREDIT CO LLC SR UNSEC 5.000% 05/15/18		05/15/2018	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	05/15/2018	2FE
35041@-AB-1	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		04/06/2018	Redemption 100.0000		5,040,000	5,040,000	5,040,000							5,040,000				56,389	11/10/2023	4Z
35645@-AA-3	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		06/29/2018	Redemption 100.0000		10,750	10,750	10,643	10,684		66		66		10,750				279	11/10/2020	4
35645@-AC-9	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		06/29/2018	Redemption 100.0000		9,473	9,473	9,378	9,408		65		65		9,473				321	11/10/2020	4
35645@-AD-7	FREEDOM US ACQUISITION CORP INCREMENTAL TL 32MM 10/10/20		06/29/2018	Redemption 100.0000		15,500	15,500	15,345			155		155		15,500				446	10/10/2020	4Z
35729P-DB-3	FHLT 2004-1 M3 MEZ FLT STEP 2.916% 02/25/34		06/25/2018	Paydown		8,158	8,158	6,784	7,184		974		974		8,158				87	02/25/2034	1FM
35729P-JY-7	FHLT 2005-B M4 MEZ FLT STEP 2.796% 04/25/35		06/25/2018	Paydown		252,797	252,797	179,802	246,013		6,784		6,784		252,797				2,607	04/25/2035	1FM
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		06/01/2018	Paydown		4,324	15,054	122			4,411		4,411		4,411		(87)	(87)	341	12/31/2035	6*
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		06/01/2018	Paydown		6,880	564,186				6,880		6,880		6,880				4,268	12/25/2024	6*
36159X-AH-3	GECMC 2007-C1 AM AFC 5.606% 12/10/49		04/13/2018	BANK OF AMERICA		29,724,747	30,001,322	31,671,286	30,217,717		(58,268)		(58,268)		30,159,449		(434,702)	(434,702)	635,375	12/10/2049	3FM
36159X-AH-3	GECMC 2007-C1 AM AFC 5.606% 12/10/49		04/01/2018	Paydown		1,018,678	1,018,678	1,075,381	1,026,026		(7,348)		(7,348)		1,018,678				19,036	12/10/2049	3FM
36164A-AA-1	GFG 2014-1A A SEQ 5.210% 07/15/40		04/15/2018	Paydown		513,974	513,974	513,974	513,974						513,974				13,389	07/15/2040	1FE
36164Y-AA-9	GCP APPLIED TECHNOLOGIES CO.GUARNT 9.500% 02/01/23		04/10/2018	Call 110.1520		20,928,880	19,000,000	19,260,000	19,172,918		(13,556)		(13,556)		19,159,362		(159,362)	(159,362)	3,177,338	02/01/2023	4FE
36170U-CQ-2	GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39		06/01/2018	Paydown		1,577,400	1,317,461				1,577,400		1,577,400		1,577,400				96,252	12/25/2039	6*
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 01/30/21		06/29/2018	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				896	01/30/2021	5FE
361841-AB-5	GLP CAPITAL LP / FIN II CO.GUARNT 4.375% 11/01/18		05/21/2018	TENDER SALE		16,313,830	16,750,000	16,750,000	16,750,000						16,750,000		(436,170)	(436,170)	407,118	11/01/2018	3FE
361849-CB-6	GMACC 1997-C1 X IO CSTR NTL 1.578% 07/15/29		06/01/2018	Paydown				63,991											3,753	07/15/2029	6FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
361849-ER-9	GMACC 1999-C1 X IO CSTR NTL 0.509% 05/15/33		06/01/2018	Paydown															177	05/15/2033	6*
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		06/01/2018	Paydown		207,963	207,963	207,963	207,963						207,963				4,996	09/25/2034	1FM
36185M-AJ-1	GMACM 2005-AF1 A2 FLT AFC AD AS 2.691% 07/25/35		06/25/2018	Paydown		255,984	255,984	212,772	212,584		43,400		43,400		255,984				2,622	07/25/2035	1FM
36185M-CL-4	GMACM 2005-J1 A14 NAS 5.500% 12/25/35		06/01/2018	Paydown		267,546	286,768	241,951	243,902		40,297		40,297		284,199		(16,653)	(16,653)	6,477	12/25/2035	1FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		06/01/2018	Paydown		239,372	345,038	304,081	305,381		29,441		29,441		334,822		(95,450)	(95,450)	8,224	04/25/2036	1FM
36185N-J4-3	GMACM 2003-J8 M1 MEZ NAS 5.250% 12/25/33		06/01/2018	Paydown		35,332	35,332	21,874	22,703		13,461	12,503	958		35,332				788	12/25/2033	6FM
36185N-J5-0	GMACM 2003-J8 M2 MEZ NAS 5.250% 12/25/33		06/01/2018	Paydown		4,130	19,126		1,040		5,378	8,661	(3,283)		4,130				60	12/25/2033	1FM
36185N-S4-3	GMACM 2004-JR1 A1O SC Z AS 5.250% 12/25/33		06/01/2018	Paydown		592,252	592,252	517,758	585,261		6,991		6,991		592,252				12,977	12/25/2033	1FM
36185N-X5-4	GMACM 2004-AR1 14A CSTR AS 4.054% 06/25/34		06/01/2018	Paydown		36,963	36,963	37,067	37,057		(94)		(94)		36,963				642	06/25/2034	1FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		06/01/2018	Redemption 100.0000		74,915	74,915	75,405	75,218		(303)		(303)		74,915				1,855	08/01/2031	2
36198E-AE-5	GSMS 2013-GC13 A5 CSTR SEQ 4.184% 07/10/46		04/01/2018	Paydown																07/10/2046	1FM
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		06/15/2018	Redemption 100.0000		28,649	28,649	28,649	28,649						28,649				770	07/15/2027	2
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.653% 03/21/46		06/01/2018	Paydown		185,166	192,791	18,606	5,443		182,683		182,683		185,944		(778)	(778)	4,720	03/21/2046	6FE
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34		06/01/2018	Paydown		387,490	387,490	381,109	381,143		6,347		6,347		387,490				8,517	04/25/2034	1FM
36228F-6P-6	GSAMP 2004-AR1 M1 MEZ FLT STEP 3.066% 06/25/34		06/25/2018	Paydown		104,788	104,788	99,679	100,657		4,131		4,131		104,788				1,071	06/25/2034	1FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		06/01/2018	Paydown		153,258	153,258	156,802	155,575		(2,317)		(2,317)		153,258				4,107	02/25/2034	1FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		06/01/2018	Paydown		17,944	17,944	17,382	17,383		562		562		17,944				393	06/25/2033	1FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		06/01/2018	Paydown		6,987	6,987	6,701	6,701		286		286		6,987				153	06/25/2033	1FM
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.844% 06/25/33		06/01/2018	Paydown		31,665	31,665	31,349	31,349		316		316		31,665				764	06/25/2033	1FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.844% 06/25/33		06/01/2018	Paydown		10,178	10,178	10,016	10,016		162		162		10,178				245	06/25/2033	3FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 03/25/47		06/01/2018	Paydown		350,506	350,506	197,062	198,952		151,554		151,554		350,506				4,880	03/25/2047	1FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36		06/01/2018	Paydown		561,490	561,490	287,334	287,308		274,182		274,182		561,490				5,561	11/25/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		06/01/2018	Paydown		71,768	85,538	46,504	30,490		46,660		46,660		77,150		(5,381)	(5,381)	2,052	01/25/2037	1FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		06/01/2018	Paydown		655,310	780,721	695,516	698,000		72,067		72,067		770,067		(114,757)	(114,757)	18,724	01/25/2037	3FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		06/01/2018	Paydown		313,475	328,097	127,131	132,410		186,818		186,818		319,228		(5,753)	(5,753)	7,899	05/25/2037	1FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 3.699% 05/25/37		06/01/2018	Paydown		88,414	83,833	37,910	21,143		65,977		65,977		87,120		1,293	1,293	1,437	05/25/2037	1FM
362332-AH-1	GSMS 2006-GG8 AJ SEQ 5.622% 11/10/39		06/01/2018	Paydown		2,190,338	2,190,338	2,020,275	2,158,336		32,003		32,003		2,190,338				61,568	11/10/2039	1FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 2.580% 12/25/35		06/25/2018	Paydown		534,637	534,637	470,147	489,540		45,097		45,097		534,637				5,590	12/25/2035	1FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		06/01/2018	Paydown		61,029	62,170	36,996	30,945		30,677		30,677		61,622		(594)	(594)	1,412	03/25/2036	1FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		06/01/2018	Paydown		192,324	192,324	84,713	85,603		106,721		106,721		192,324				1,901	03/25/2036	1FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		06/01/2018	Paydown		127,343	127,343	67,595	68,249		59,094		59,094		127,343				1,899	03/25/2046	1FM
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46		06/01/2018	Paydown		86,836	86,836	72,936	73,587		13,249		13,249		86,836				1,295	03/25/2046	1FM
362341-KD-0	GSAMP 2005-HE4 M2 MEZ FLT STEP 2.826% 07/25/45		06/07/2018	ROBERT W. BAIRD & COMPANY INC		6,428,881	6,428,881	4,082,340	6,225,384		37,095		37,095		6,262,479		166,402	166,402	73,401	07/25/2045	1FM
362341-KD-0	GSAMP 2005-HE4 M2 MEZ FLT STEP 2.826% 07/25/45		05/25/2018	Paydown		360,649	360,649	229,012	349,233		11,416		11,416		360,649				3,384	07/25/2045	1FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		06/01/2018	Paydown		20,011	20,011	18,776	19,270		741		741		20,011				459	09/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		06/01/2018	Paydown		57,810	57,810	57,605	57,602		208		208		57,810				1,659	09/25/2035	1FM
362341-NC-9	GSR 2005-7F 3A10 SSNR NAS 6.000% 09/25/35		06/01/2018	Paydown		93,367	93,367	94,739	94,062		(695)		(695)		93,367				2,679	09/25/2035	1FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		06/01/2018	Paydown		395,208	403,093	87,555			395,268		395,268		395,268		(60)	(60)	9,243	12/25/2035	1FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		06/01/2018	Paydown		499,873	499,873	293,971	299,277		200,596		200,596		499,873				11,468	12/25/2035	1FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 2.461% 10/25/35		06/25/2018	Paydown		697,841	697,841	641,570	654,642		43,199		43,199		697,841				5,732	10/25/2035	1FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		06/01/2018	Paydown		198,152	206,729	116,131	88,514		113,418		113,418		201,932		(3,781)	(3,781)	5,317	01/25/2036	1FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 07/01/57		06/01/2018	Paydown		135,653	135,653	110,071	102,611		33,042		33,042		135,653				2,597	07/01/2057	1FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		06/15/2018	Redemption 100.0000		679,286	679,286	679,286	679,286						679,286				14,188	10/15/2032	1
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36		06/01/2018	Paydown		133,770	133,770	57,228	57,599		76,171		76,171		133,770				1,381	06/25/2036	1FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 3.915% 02/01/57		06/01/2018	Paydown		563,759	563,759	514,138	509,416		54,343		54,343		563,759				8,641	02/01/2057	1FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 3.837% 05/01/57		06/01/2018	Paydown		559,002	559,002	488,493	489,403		69,599		69,599		559,002				8,620	05/01/2057	1FM
36242D-6X-6	GSR 2005-5F 4A1 FLT AS 2.441% 06/25/35		06/25/2018	Paydown		98,842	98,842	65,962	60,843		37,999		37,999		98,842				781	06/25/2035	1FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.035% 08/25/34		06/01/2018	Paydown		47,094	47,094	38,441	42,094		5,001		5,001		47,094				591	08/25/2034	1FM
36242D-DD-2	GSAA 2004-7 AF4 STEP AFC AS 6.050% 06/25/34		06/01/2018	Paydown		487,388	487,388	459,366	461,489		25,898		25,898		487,388				10,776	06/25/2034	1FM
36242D-EM-1	GSR 2004-10F 1A5 PT AS 4.500% 08/25/19		06/01/2018	Paydown		25,069	25,069	24,395	24,694		375		375		25,069				450	08/25/2019	1FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 3.863% 09/25/34		06/01/2018	Paydown		201,173	201,173	193,400	193,159		8,013		8,013		201,173				3,454	09/25/2034	1FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 3.573% 12/25/34		06/01/2018	Paydown		347,545	347,545	341,897	347,545						347,545				5,276	12/25/2034	1FM
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.560% 08/25/34		06/01/2018	Paydown		896,780	896,780	896,757	896,405		375		375		896,780				19,457	08/25/2034	1FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		06/01/2018	Paydown		26,326	26,326	26,351	26,326						26,326				605	12/25/2034	1FM
36242D-SS-3	GSAA 2005-1 AF4 STEP AFC AS 5.619% 11/25/34		06/01/2018	Paydown		659,657	659,657	656,470	657,623		2,034		2,034		659,657				14,581	11/25/2034	1FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		06/01/2018	Paydown		371,108	371,108	289,815	291,255		79,852		79,852		371,108				8,757	01/25/2035	1FM
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		06/01/2018	Paydown		76,798	76,798	74,719	76,132		666		666		76,798				1,670	05/25/2035	1FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		06/01/2018	Paydown		304,727	304,727	241,951	246,868		57,860		57,860		304,727				10,645	03/25/2035	1FM
362439-AD-3	GSAMP 2006-HE4 A2C FLT STEP IRC 2.241% 06/25/36		06/25/2018	Paydown		107,642	107,642	98,224	102,491		5,151		5,151		107,642				864	06/25/2036	1FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		06/15/2018	Redemption 100.0000		47,180	47,180	47,180	47,180						47,180				886	07/15/2033	1
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		06/15/2018	Redemption 100.0000		208,492	208,492	208,494	208,493		(1)		(1)		208,492				3,911	09/15/2033	1
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 2.271% 07/25/37		06/25/2018	Paydown		198,603	198,603	166,826	173,547		25,056		25,056		198,603				1,515	07/25/2037	1FM
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 02/01/55		06/01/2018	Paydown		178,643	236,698	104,104	57,517		133,348		133,348		190,865		(12,222)	(12,222)	5,807	02/01/2055	1FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		06/01/2018	Paydown		111,835	148,179	118,886	119,143		21,892		21,892		141,035		(29,200)	(29,200)	3,635	07/25/2037	1FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.823% 06/23/46		06/01/2018	Paydown		1,101,537	1,871,256	87,416	127,339		1,007,143		1,007,143		1,134,482		(32,945)	(32,945)	57,817	06/23/2046	6FE
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 03/31/24		06/29/2018	Redemption 100.0000		87,339	87,339	87,732	87,725		(386)		(386)		87,339				2,117	03/31/2024	4FE
367910-AU-0	GEWMC 2005-2 A2C FLT STEP 2.341% 12/25/35		05/17/2018	BANK OF AMERICA		999,832	1,004,698	842,675	921,815		11,357		11,357		933,172		66,659	66,659	8,104	12/25/2035	1FM
367910-AU-0	GEWMC 2005-2 A2C FLT STEP 2.341% 12/25/35		04/25/2018	Paydown		38,718	38,718	32,474	35,524		3,194		3,194		38,718				245	12/25/2035	1FM
36828Q-KX-3	GECMC 2005-C1 D SUB CSTR AFC 4.414% 06/10/48		06/01/2018	Paydown		729,398	729,398	731,092	729,041		357		357		729,398				13,541	06/10/2048	2FM
36828Q-KZ-8	GECMC 2005-C1 XC IO CSTR NTL 0.011% 06/10/48		06/01/2018	Paydown															12	06/10/2048	6*
37045X-AY-2	GENERAL MOTORS FINL CO CO.GUARNT 3.200% 07/13/20		05/03/2018	CITIGROUP GLOBAL MARKETS INC		14,118,300	14,175,000	14,171,031	14,172,911		277		277		14,173,188		(54,888)	(54,888)	370,440	07/13/2020	2FE
37244#-AA-2	GENSERVE LLC 1ST LIEM TERM A SEN SEC 04/10/24		06/29/2018	Redemption 100.0000		42,500	42,500	42,500							42,500				745	04/10/2024	4Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		06/15/2018	Redemption 100.0000		458,997	458,997	458,997	458,997						458,997				11,502	10/15/2027	2
373334-GC-9	GEORGIA POWER COMPANY SR UNSEC 5.650% 03/01/37		05/22/2018	TENDER SALE		22,722,000	20,000,000	19,911,800	19,928,243		815		815		19,929,057		2,792,943	2,792,943	819,250	03/01/2037	1FE
373334-JN-2	GEORGIA POWER COMPANY SR UNSEC 5.950% 02/01/39		05/22/2018	TENDER SALE		11,893,300	10,000,000	9,962,800	9,967,911		302		302		9,968,213		1,925,087	1,925,087	480,958	02/01/2039	1FE
375558-AW-3	GILEAD SCIENCES INC SR UNSEC 3.700% 04/01/24		05/03/2018	Various		34,703,686	34,535,000	34,444,267	34,475,373		2,861		2,861		34,478,234		225,451	225,451	759,178	04/01/2024	1FE
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		06/15/2018	Redemption 100.0000		60,266	60,266	60,266	60,266						60,266				1,183	01/15/2027	1
377372-AD-9	GLAXOSMITHKLINE CAP INC CO.GUARNT 5.650% 05/15/18		05/15/2018	Maturity		40,100,000	40,100,000	40,071,082	40,098,617		1,383		1,383		40,100,000				1,132,825	05/15/2018	1FE
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		06/01/2018	Redemption 100.0000		1,349,731	1,349,731	1,342,983	1,347,646		2,085		2,085		1,349,731				34,125	05/01/2021	4FE
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 01/29/25		06/30/2018	Redemption 100.0000		22,242	22,242	22,347			(105)		(105)		22,242				189	01/29/2025	4FE
38642*-AA-2	CTL GRAND RAPIDS VA SR-SEC 3.643% 10/15/34		06/15/2018	Redemption 100.0000		164,620	164,620	164,620	164,620						164,620				2,495	10/15/2034	1
38723B-AC-5	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		04/30/2018	Redemption 100.0000		143,633	143,633	142,197	142,769		865		865		143,633				1,934	12/17/2021	4FE
39154E-AF-8	GREATBATCH LTD GREATBATCH LTD 10/27/22		06/15/2018	Redemption 100.0000		577,293	577,293	581,444	581,372		(4,079)		(4,079)		577,293				12,793	10/27/2022	4FE
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		05/10/2018	Redemption 100.0000		687,696	687,696	687,696	687,696						687,696				24,791	02/10/2024	2FE
395386-AP-0	GPMH 1999-3 1A7 SEQ 7.270% 06/15/29		06/01/2018	Paydown		288,581	288,581	203,609	204,095		84,485		84,485		288,581				8,657	06/15/2029	1AM
39625#-AA-7	GREENVILLE NC VA LEASE TRUST-V SR-SEC 4.230% 11/15/33		06/15/2018	Redemption 100.0000		333,178	333,178	333,178	333,178						333,178				5,875	11/15/2033	1
396789-FY-0	GCCFC 2004-GG1 F SUB CSTR AFC 6.601% 06/10/36		06/01/2018	Paydown		171,355	171,355	171,660	171,355						171,355				4,524	06/10/2036	1FM
396789-GK-9	GCCFC 2004-GG1 XC IO CSTR NTL 0.263% 06/10/36		06/01/2018	Paydown															45	06/10/2036	6FE
396789-KA-6	GCCFC 2005-GG3 E SUB CSTR AFC 5.087% 08/10/42		06/01/2018	Paydown		389,828	389,828	391,768	389,828						389,828				9,915	08/10/2042	1FM
39843#-AA-5	GRIFOLS 4.500% 07/10/19		06/10/2018	Redemption 100.0000		108,413	108,413	108,413	108,413						108,413				2,016	07/10/2019	1FE
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		06/15/2018	Redemption 100.0000		6,093	6,093	6,093	6,093						6,093				107	08/15/2048	1Z
402040-AH-2	GUITAR CENTER INC SR SEC 6.500% 04/15/19		04/16/2018	Call 100.0000		4,000,000	4,000,000	3,530,000	3,622,363		77,864		77,864		3,700,227		299,773	299,773	130,722	04/15/2019	5FE
40407#-AA-1	HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.300% 11/10/29		06/10/2018	Redemption 100.0000		238,761	238,761	238,764	238,762		(1)		(1)		238,761				6,272	11/10/2029	2
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		06/20/2018	Redemption 100.0000		404,670	404,670	404,624	404,618		53		53		404,670				7,810	09/20/2037	1FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/20/24		06/01/2018	Redemption 100.0000		317,442	317,442	318,286			(844)		(844)		317,442				402	10/20/2024	3FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/20/24		05/02/2018	Taxable Exchange		45,392,925	45,272,500	45,302,569	35,254,392		(3,238)		(3,238)		45,300,903		92,022	92,022	578,580	10/20/2024	3FE
40430H-AG-3	HASC 2005-NC1 M1 MEZ FLT STEP IRC 2.856% 07/25/35		06/25/2018	Paydown		838,559	838,559	670,847	810,181		28,377		28,377		838,559				6,790	07/25/2035	1FM
40460H-AA-9	HA WILDCAT LLC SR-UNSEC 4.121% 06/30/27		04/15/2018	Redemption 100.0000		4,371,450	4,371,450	4,371,450	4,371,450						4,371,450				58,048	06/30/2027	2FE
40462#-AA-3	HA ROOFTOP I LLC SR-UNSEC 12/29/20		05/07/2018	Redemption 100.0000		946,385	946,385	944,019	944,887		1,498		1,498		946,385				23,255	12/29/2020	2FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		06/15/2018	Redemption 100.0000		38,091	38,091	38,091	38,091						38,091				628	01/15/2038	1
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		06/15/2018	Redemption 100.0000		325,854	325,854	325,854	325,854						325,854				9,294	06/15/2036	1
40833#-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		06/15/2018	Redemption 100.0000		66,851	66,851	66,851	66,851						66,851				1,784	06/15/2036	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 2.628% 03/19/35		06/19/2018	Paydown		79,796	79,796	68,579	68,591		11,205		11,205		79,796				715	03/19/2035	1FM
41161P-NP-4	HVMLT 2005-5 2A1A FLT STEP AFC SSNR 2.625% 07/19/45		06/19/2018	Paydown		535,882	535,882	501,738	511,137		24,745		24,745		535,882				5,891	07/19/2045	1FM
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 2.784% 06/20/35		06/20/2018	Paydown		156,870	156,870	150,350	150,434		6,436		6,436		156,870				1,541	06/20/2035	5FM
41161P-UK-7	HVMLT 2005-11 2A1A FLT STEP AFC SSNR 2.395% 08/19/45		06/19/2018	Paydown		1,065,598	1,065,598	967,441	974,274		91,324		91,324		1,065,598				9,717	08/19/2045	1FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 2.358% 10/20/45		06/20/2018	Paydown		150,824	150,824	128,106	128,948		21,876		21,876		150,824				1,173	10/20/2045	1FM
41162D-AF-6	HVMLT 2006-12 2A2A FLT STEP IRC SSNR 2.275% 01/19/38		06/19/2018	Paydown		141,422	141,422	121,358	122,269		19,153		19,153		141,422				1,106	01/19/2038	1FM
41164U-AB-5	HVMLT 2007-3 2A1A FLT STEP IRC SSNR 2.285% 05/19/47		06/19/2018	Paydown		234,456	234,456	197,603	200,157		34,299		34,299		234,456				1,979	05/19/2047	1FM
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		04/20/2018	Redemption 100.0000		344,261	344,261	344,261	344,261						344,261				7,372	10/20/2034	1FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		06/30/2018	Redemption 100.0000		244,611	244,611	244,611	244,611						244,611				3,640	04/30/2034	1
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		06/30/2018	Redemption 100.0000		371,969	371,969	371,969	371,969						371,969				5,504	11/30/2034	1
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		06/01/2018	Redemption 100.0000		494,669	494,669	494,669	494,669						494,669				9,259	03/01/2038	1
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		06/20/2018	Paydown		1,234,492	1,234,492	1,233,934	1,234,152		340		340		1,234,492				24,716	09/21/2040	1FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		06/20/2018	Paydown		382,445	382,445	382,411	381,295		1,151		1,151		382,445				8,123	09/20/2041	1FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		06/20/2018	Paydown		366,841	366,841	366,721	365,820		1,022		1,022		366,841				7,197	09/20/2041	1FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		06/20/2018	Paydown		406,356	406,356	406,323	405,628		727		727		406,356				6,538	09/20/2042	1FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		06/20/2018	Paydown		114,960	114,960	114,945	113,552		1,408		1,408		114,960				1,943	09/20/2048	1FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		06/20/2018	Paydown		428,701	428,701	428,529	428,532		169		169		428,701				8,292	09/20/2047	1FE
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		06/01/2018	Redemption 100.0000		86,262	86,262	86,262	86,262						86,262				2,093	08/01/2041	1
42804V-AS-0	HERTZ CORP HERTZ CORP 06/30/23		06/29/2018	Redemption 100.0000		47,640	47,640	47,461	47,492		148		148		47,640				905	06/30/2023	3FE
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		06/30/2018	Redemption 100.0000		505,069	505,069	505,069	505,069						505,069				10,379	12/31/2036	2FE
42980*-AA-4	HIGH RIDGE BRANDS CO SR-UNSEC 06/30/22		06/29/2018	Redemption 100.0000		38,024	38,024	37,644	37,710		314		314		38,024				1,237	06/30/2022	4
43110E-AC-0	HIGHLINE AFTERMARKET ACQUISITI SR-UNSEC 03/17/24		04/26/2018	Redemption 100.0000		6,189,290	6,189,290	6,158,343	6,160,938		28,352		28,352		6,189,290				124,431	03/17/2024	4
43129*-AA-4	HILB GROUP LLC-THE FIRST LIEN NEW TERM LOAN 06/24/21		06/29/2018	Redemption 100.0000		62,263	62,263	61,357	61,619		643		643		62,263				2,125	06/24/2021	5
432891-AJ-8	HILTON WORLDWIDE FIN LLC CO.GUARNT 4.875% 04/01/27		04/01/2018	Tax Free Exchange		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000					04/01/2027	3FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		06/15/2018	Redemption 100.0000		104,236	104,236	105,279	104,995		(759)		(759)		104,236				1,686	01/15/2028	1
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		06/01/2018	Redemption 100.0000		212,461	212,461	212,461	212,461						212,461				3,905	01/01/2029	1
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 2.368% 10/25/35		06/25/2018	Paydown		167,348	167,348	154,640	157,253		10,095		10,095		167,348				1,561	10/25/2035	1FM
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 2.428% 10/25/35		06/25/2018	Paydown		70,538	70,538	65,181	66,282		4,256		4,256		70,538				693	10/25/2035	1FM
44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GTD. 2.881% 12/20/31		06/20/2018	Call 100.0000		560,000	560,000	560,000	560,000						560,000				8,067	12/20/2031	1FE
44108H-AH-4	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/22		06/29/2018	Redemption 100.0000		24,996	24,996	25,064	13,129		(67)		(67)		24,996				399	08/03/2022	4FE
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		06/15/2018	Redemption 100.0000		107,844	107,844	107,844	107,844						107,844				1,798	08/15/2022	1
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		06/25/2018	Redemption 100.0000		150,814	150,814	150,814	150,814						150,814				2,357	01/25/2038	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
44332E-AK-2	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 10/02/20		04/25/2018	Redemption 100.0000		10,829,651	10,829,651	10,699,676	10,744,512		85,139		85,139		10,829,651				225,379	10/02/2020	4FE
446413-AK-2	HUNTINGTON INGALLS INDUS CO.GUARNT 3.483% 12/01/27		06/15/2018	Tax Free Exchange		24,700,000	24,700,000	24,700,000	24,700,000						24,700,000				463,607	12/01/2027	2FE
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 6.720% 08/20/29		06/01/2018	Paydown		19,813	19,813	19,338	19,341		472		472		19,813				487	08/20/2029	1FM
44969C-BF-6	IQVIA INC IQVIA INC 03/07/24		06/11/2018	Redemption 100.0000		30,659,198	30,659,198	30,975,294	30,942,448		(283,250)		(283,250)		30,659,198				431,806	03/07/2024	3FE
44988E-AC-7	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		05/08/2018	Taxable Exchange		35,361,267	35,241,797	35,197,745	35,200,558		1,875		1,875		35,202,433		158,834	158,834	485,662	08/01/2024	3FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		06/30/2018	Redemption 100.0000		1,386,563	1,386,563	1,391,263			(4,700)		(4,700)		1,386,563				4,955	08/01/2024	3FE
450318-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		06/15/2018	Redemption 100.0000		97,293	97,293	97,293	97,293						97,293				2,048	06/15/2045	1
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 3.141% 06/25/35		06/25/2018	Paydown		96,954	96,954	88,773	90,437		6,516		6,516		96,954				1,027	06/25/2035	1FM
45071K-BY-9	IXIS 2005-HE3 M2 MEZ FLT STEP 2.826% 12/25/35		06/25/2018	Paydown		363,373	363,373	348,838	361,488		1,885		1,885		363,373				3,441	12/25/2035	1FM
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 2.151% 05/25/37		06/25/2018	Paydown		4,830	4,830	1,225	1,015		3,814		3,814		4,830				33	05/25/2037	1FM
45138L-AW-3	IDAHO POWER CO 1ST MORTG 4.500% 03/01/20		04/17/2018	Call 103.5438		12,942,975	12,500,000	12,480,400	12,494,911		656		656		12,495,566		4,434	4,434	796,100	03/01/2020	1FE
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 2.731% 03/25/35		06/25/2018	Paydown		520,250	520,250	426,605	431,128		89,122		89,122		520,250				4,710	03/25/2035	1FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 2.751% 03/25/35		06/25/2018	Paydown		475,042	475,042	464,891	464,936		10,107		10,107		475,042				4,488	03/25/2035	1FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 2.571% 08/25/35		06/25/2018	Paydown		132,933	132,933	114,765	114,352		18,581		18,581		132,933				1,210	08/25/2035	1FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 2.631% 05/25/35		06/25/2018	Paydown		1,842,152	1,842,152	1,121,559	1,129,747		712,405		712,405		1,842,152				17,336	05/25/2035	1FM
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 2.731% 08/25/35		06/25/2018	Paydown		501,363	501,363	302,246	303,004		198,359		198,359		501,363				5,025	08/25/2035	1FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 2.591% 08/25/35		06/25/2018	Paydown		68,365	68,365	58,592	60,729		7,635		7,635		68,365				644	08/25/2035	1FM
45254N-QG-5	IMM 2005-6 1A1 FLT STEP AFC IRC AS 2.591% 10/25/35		06/25/2018	Paydown		651,779	651,779	359,314	361,852		289,927		289,927		651,779				6,206	10/25/2035	1FM
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 2.611% 02/25/36		06/25/2018	Paydown		729,256	729,256	577,206	631,588		97,667		97,667		729,256				6,756	02/25/2036	1FM
45256#-AA-0	IMPACT C.I.L. PARENT LLC. MBS COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56		04/04/2018	Paydown		80,598	80,598	80,603	80,598						80,598				2,598	08/22/2056	2AM
45256H-AC-2	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS B 5.138% 12/01/22		06/01/2018	Paydown		43,881	43,881	44,589	43,903		(22)		(22)		43,881				850	12/01/2022	1FE
45256H-AD-0	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.338% 12/01/23		06/01/2018	Paydown		21,148	21,148	21,869	21,278		(129)		(129)		21,148				553	12/01/2023	1FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		06/01/2018	Paydown		124,067	124,067	124,061	123,993		74		74		124,067				2,770	01/25/2051	1FM
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		06/30/2018	Redemption 100.0000		390,630	390,630	390,630	390,630						390,630				11,719	06/30/2038	2FE
45320*-AA-6	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		06/29/2018	Redemption 100.0000		25,000	25,000	24,750	24,749		251		251		25,000				756	12/13/2023	4Z
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		06/29/2018	Redemption 100.0000		7,013	7,013	7,013							7,013				38	12/13/2023	4Z
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		06/01/2018	Paydown		299,905	321,681	247,852	249,841		67,398		67,398		317,239		(17,334)	(17,334)	7,376	06/25/2035	1FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.596% 08/25/35		06/01/2018	Paydown		461,775	523,410	200,056	204,371		280,918		280,918		485,289		(23,513)	(23,513)	7,254	08/25/2035	1FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 2.301% 11/25/36		06/25/2018	Paydown		167,061	167,061	145,186	146,429		20,632		20,632		167,061				1,358	11/25/2036	1FM
456687-AC-6	INDX 2007-FLX4 2A1 FLT STEP IRC SSN 2.271% 07/25/37		06/25/2018	Paydown		393,378	393,378	344,739	347,648		45,730		45,730		393,378				3,342	07/25/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 2.331% 06/25/37		06/25/2018	Paydown		2,178,063	2,178,063	2,067,339	2,071,032		107,031		107,031		2,178,063				15,611	06/25/2037	1FM
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		06/30/2018	Redemption 100.0000		33,750	33,750	33,927			(287)		(287)		33,750				316	03/31/2024	3FE
45672L-AE-5	INFOR US INC INFOR US INC 02/01/22		06/29/2018	Redemption 100.0000		102,004	102,004	101,947	101,955		49		49		102,004				2,055	02/01/2022	4FE
45673#-AA-5	INFOGIX INC SR-UNSEC 12/31/21		04/30/2018			5,958,370	5,958,370	5,898,786	5,914,408		43,961		43,961		5,958,370				138,317	12/31/2021	5*
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2018	Call 100.0000		750,000	750,000	732,000	741,546		361		361		741,907		8,093	8,093	27,000	06/01/2025	2FE
458140-BF-6	INTEL CORP SR UNSEC 3.734% 12/08/47		06/14/2018	Tax Free Exchange		4,755,124	5,000,000	4,755,000			124		124		4,755,124				96,462	12/08/2047	1FE
459200-HA-2	IBM CORP SR UNSEC 2.900% 11/01/21		04/24/2018	BARCLAYS BANK PLC		24,477,453	24,700,000	24,469,055	24,603,302		7,588		7,588		24,610,890		(133,437)	(133,437)	348,201	11/01/2021	1FE
459200-HE-4	IBM CORP SR UNSEC 1.875% 05/15/19		04/20/2018	BARCLAYS BANK PLC		17,964,793	18,100,000	18,072,850	18,094,413		1,260		1,260		18,095,673		(130,880)	(130,880)	149,891	05/15/2019	1FE
459745-GP-4	INTL LEASE FINANCE CORP SR UNSEC 3.875% 04/15/18		04/15/2018	Maturity		201,000	201,000	201,479	201,032		(32)		(32)		201,000				3,894	04/15/2018	2FE
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		06/01/2018	Paydown		253,056	253,056	88,240	88,845		164,211		164,211		253,056				7,227	02/25/2036	1FM
46611N-AJ-2	JC PENNEY CORP INC JC PENNEY CORP INC 06/23/23		06/30/2018	Redemption 100.0000		39,688	39,688	39,567	39,653		34		34		39,688				1,189	06/23/2023	3FE
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		06/15/2018	Paydown		48,231	48,231	50,646	50,401		(2,170)		(2,170)		48,231				784	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		06/15/2018	Paydown		86,160	86,160	95,961	95,237		(9,077)		(9,077)		86,160				2,512	12/15/2050	1FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		06/15/2018	Paydown		184,839	184,839	209,877	208,207		(23,368)		(23,368)		184,839				3,751	09/15/2056	1FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		06/15/2018	Paydown		269,019	269,019	280,035	279,545		(10,527)		(10,527)		269,019				4,627	02/16/2065	1FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		06/15/2018	Paydown		78,319	78,319	94,069	93,497		(15,177)		(15,177)		78,319				2,285	02/15/2067	5AM
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		06/15/2018	Paydown		27,404	27,404	28,364	28,319		(914)		(914)		27,404				755	10/17/2061	3AM
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		06/15/2018	Paydown		369,150	369,150	368,632	368,842		309		309		369,150				4,858	09/15/2065	1FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		06/15/2018	Paydown		148,488	148,488	158,067	156,561		(8,073)		(8,073)		148,488				3,744	09/15/2067	1FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		06/15/2018	Paydown		1,341,263	1,341,263	1,340,332	1,340,974		288		288		1,341,263				17,902	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		06/15/2018	Paydown		460,944	460,944	460,836	460,993		(48)		(48)		460,944				7,707	03/15/2062	1FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		06/15/2018	Paydown		191,075	191,075	199,044	198,764		(7,689)		(7,689)		191,075				4,310	03/17/2064	3AM
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		06/15/2018	Paydown		18,436	18,436	19,090	19,072		(636)		(636)		18,436				317	01/17/2073	1FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		06/15/2018	Paydown		290,095	290,095	331,207	324,478		(34,383)		(34,383)		290,095				6,783	01/15/2075	4AM
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		06/15/2018	Paydown		41,724	41,724	42,848	42,775		(1,051)		(1,051)		41,724				676	03/15/2063	1FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		06/15/2018	Paydown		220,302	220,302	230,654	230,391		(10,089)		(10,089)		220,302				4,450	03/16/2065	3AM
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		06/15/2018	Paydown		187,959	187,959	187,684	187,695		265		265		187,959				2,851	01/17/2073	1FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		06/15/2018	Paydown		384,247	384,247	384,074	384,100		147		147		384,247				5,539	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		06/15/2018	Paydown		504,270	504,270	492,845	493,139		11,131		11,131		504,270				6,873	09/15/2072	1FE
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 12/01/56		06/01/2018	Paydown		208,849	173,280	84,293	56,880		138,152		138,152		195,032		13,817	13,817	6,064	12/01/2056	1FM
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 11/25/19		06/01/2018	Paydown		96,618	96,618	95,815	95,836		782		782		96,618				1,901	11/25/2019	1FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 3.640% 04/25/36		06/01/2018	Paydown		46,191	37,085	1,015	327		45,880		45,880		46,207		(16)	(16)	817	04/25/2036	1FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		06/01/2018	Paydown		312,758	312,758	309,518	309,523		3,236		3,236		312,758				6,998	11/25/2034	1FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 3.873% 06/25/35		06/01/2018	Paydown		299,208	299,208	252,572	245,412		53,796		53,796		299,208				4,633	06/25/2035	1FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 01/01/57		06/01/2018	Paydown		66,508	66,508	37,656	27,709		38,799		38,799		66,508				1,597	01/01/2057	1FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 3.684% 10/25/35		06/01/2018	Paydown		554,916	554,916	339,588	342,721		212,195		212,195		554,916				8,628	10/25/2035	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 12/01/56		06/01/2018	Paydown		232,895	173,294	103,755	81,514		122,127		122,127		203,641		29,253	29,253	6,953	12/01/2056	1FM
46625H-JL-5	JPMORGAN CHASE & CO SR UNSEC 1.625% 05/15/18		05/15/2018	Maturity		50,000	50,000	49,863	49,989		11		11		50,000				406	05/15/2018	1FE
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 0.757% 01/12/39		06/01/2018	Paydown		6,686	992				(992)		(992)						713	01/12/2039	6FE
46625M-2Q-1	JPMCC 2004-CB8 G SUB CSTR 5.475% 01/12/39		06/01/2018	Paydown		751,742	751,742	758,681	751,384		358		358		751,742				16,707	01/12/2039	1FM
46625M-6Z-7	JPMCC 2004-CB9 D SUB CSTR AFC 5.463% 06/12/41		04/01/2018	Paydown		109,391	109,391	111,130	109,309		82		82		109,391				1,959	06/12/2041	1FM
46625M-AJ-8	JPMCC 2001-CIBC X1 IO CSTR NTL 2.646% 03/15/33		06/01/2018	Paydown															141	03/15/2033	6*

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46625M-P6-0	JPMCC 2003-CB7 E SUB CSTR 5.577% 01/12/38		06/01/2018	Paydown		1,610,540	1,610,540	1,618,499	1,610,540						1,610,540				38,906	01/12/2038	1FM
46625M-UC-1	JPMCC 2003-C1 X1 IO CSTR NTL 0.444% 01/12/37		06/01/2018	Paydown				9,436	708		(708)		(708)						511	01/12/2037	6FE
46625M-ZB-8	JPMCC 2003-PM1A X1 IO CSTR NTL 0.000% 08/12/40		06/01/2018	Paydown																08/12/2040	6*
46625Y-DG-5	JPMCC 2004-CBX B SUB CSTR AFC 5.021% 01/12/37		06/01/2018	Paydown		452,706	452,706	454,967	452,706						452,706				9,475	01/12/2037	1FM
46625Y-JL-8	JPMCC 2005-CB11 B SUB CSTR 5.681% 08/12/37		06/01/2018	Paydown		1,245,142	1,245,142	1,268,926	1,245,142						1,245,142				28,804	08/12/2037	1FM
46626L-AW-0	JPMAC 2005-FLD1 M4 MEZ FLT STEP 3.066% 07/25/35		05/17/2018	JP MORGAN SECURITIES		2,187,821	2,185,431	1,671,855	2,081,022		39,638		39,638		2,120,660		67,161	67,161	23,659	07/25/2035	1FM
46626L-AW-0	JPMAC 2005-FLD1 M4 MEZ FLT STEP 3.066% 07/25/35		04/25/2018	Paydown		339,859	339,859	259,992	323,622		16,237		16,237		339,859				2,974	07/25/2035	1FM
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36		06/01/2018	Paydown		272,294	272,294	96,146	96,604		175,691		175,691		272,294				3,146	07/25/2036	1FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		06/01/2018	Paydown		346,675	347,207	219,673	221,356		125,676		125,676		347,031		(356)	(356)	10,162	07/25/2036	1FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		06/01/2018	Paydown		200,911	201,188	139,009	140,089		61,023		61,023		201,111		(200)	(200)	5,528	07/25/2036	1FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 03/01/46		06/01/2018	Paydown		89,435	89,385	55,885	47,882		41,520		41,520		89,403		33	33	2,119	03/01/2046	1FM
46631B-AJ-4	JPMCC 2007-LD11 AM CSTR 6.160% 06/15/49		06/01/2018	Paydown		2,897,971	2,897,971	3,076,377	2,894,113		3,858		3,858		2,897,971				81,956	06/15/2049	1FM
46632H-AL-5	JPMCC 2007-LD12 AJ CSTR 6.168% 02/15/51		04/25/2018	BAY CREST PARTNERS		29,941,205	31,253,144	28,966,153	31,130,180		22,981		22,981		31,153,161		(1,211,956)	(1,211,956)	753,217	02/15/2051	1FM
46632H-AL-5	JPMCC 2007-LD12 AJ CSTR 6.168% 02/15/51		06/01/2018	Paydown		1,007,563	1,007,563	952,621	1,004,064		3,499		3,499		1,007,563				20,476	02/15/2051	1FM
46634S-AC-9	JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45		04/01/2018	Paydown		217,968	217,968	220,175	221,803		(2,445)	1,390	(3,835)		217,968				2,753	05/15/2045	1FM
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.973% 11/25/48		06/01/2018	Paydown		12,095	12,095	12,207	12,207		(112)		(112)		12,095				201	11/25/2048	1FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.974% 11/25/48		06/01/2018	Paydown		39,707	39,707	39,012	39,023		684		684		39,707				659	11/25/2048	1FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.854% 12/25/48		06/01/2018	Paydown		34,395	34,395	34,575	34,575		(180)		(180)		34,395				553	12/25/2048	1FE
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.854% 12/25/48		06/01/2018	Paydown		33,379	33,379	32,685	32,685		693		693		33,379				537	12/25/2048	2AM
46849E-AP-2	JACKSON NATL LIFE GLOBAL SR SEC 4.700% 06/01/18		06/01/2018	Maturity		40,000,000	40,000,000	39,239,800	39,969,400		30,600		30,600		40,000,000				940,000	06/01/2018	1FE
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		06/15/2018	Redemption 100.0000		484,104	484,104	498,849	496,389		(12,284)		(12,284)		484,104				7,557	11/15/2032	1
47009Y-AJ-6	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		04/02/2018	Taxable Exchange		18,836,492	18,791,580	18,819,417	18,816,858		(1,236)		(1,236)		18,815,622		20,871	20,871	206,571	08/18/2022	4FE
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		06/29/2018	Redemption 100.0000		48,307	48,307	48,423			(115)		(115)		48,307				487	08/18/2022	4FE
47215B-AD-9	JCPL 2006-A A4 SEQ 5.610% 06/05/23		06/13/2018	WELLS FARGO		2,331,236	2,240,816	2,715,238	2,332,820		(15,296)		(15,296)		2,317,524		13,712	13,712	66,347	06/05/2023	1FE
47215B-AD-9	JCPL 2006-A A4 SEQ 5.610% 06/05/23		06/05/2018	Paydown		109,184	109,184	132,301	113,667		(4,483)		(4,483)		109,184				3,063	06/05/2023	1FE
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23		04/27/2018	JENSEN HUGHES INTERMEDIATE HLD		1,025,163	1,045,559	1,045,559	1,045,559						1,045,559		(20,396)	(20,396)	(24,529)	12/04/2023	5*
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		04/30/2018	JENSEN HUGHES INTERMEDIATE HLD		2,406,055	2,453,923	2,453,923	2,453,923						2,453,923		(47,868)	(47,868)	12,466	12/04/2022	5
47630*-AD-1	JENSEN HUGHES INC SR-UNSEC 12/06/21		05/29/2018	Redemption 100.0000		14,563	14,563	14,563	14,563						14,563				59	12/06/2021	5
48121@-AA-9	JRD HLDGS-LLC A-SR 4.040% 04/30/22		04/30/2018	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				57,714	04/30/2022	2FE
48121@-AB-7	JRD HLDGS-LLC B-SR 4.650% 04/30/27		04/30/2018	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027	2FE
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24		04/10/2018	Redemption 100.0000		2,143	2,143	2,143	2,143						2,143				44	03/27/2024	2FE
48129#-AA-9	JSM AT MONMOUTH ROAD-LLC-WALGR SR-SEC 6.450% 09/15/23		06/15/2018	Redemption 100.0000		69,333	69,333	69,333	69,333						69,333				1,865	09/15/2023	2
48129@-AA-1	JSM AT POOLE AVENUE-LLC-WALGRE SR-SEC 6.450% 08/15/27		06/15/2018	Redemption 100.0000		54,708	54,708	54,708	54,708						54,708				1,471	08/15/2027	2
48244E-AH-7	KUEHG CORP KUEHG CORP 08/12/22		06/29/2018			31,860	31,860	31,939	31,929		(69)		(69)		31,860				926	08/12/2022	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
48562R-AK-5	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23		06/29/2018	Redemption 100.0000		16,867	16,867	16,895	16,893		(25)		(25)		16,867				362	03/09/2023	3FE
48770T-AF-0	KELLERMEYER BERGENSONS SERVICE SR-SEC 10/31/21		06/29/2018	Redemption 100.0000		7,799	7,799	7,721	7,461		338		338		7,799				1,276	10/31/2021	4FE
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		06/30/2018	Redemption 100.0000		40,663	40,663	40,580	36,838		64		64		40,663				740	07/31/2022	4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		06/30/2018	Redemption 100.0000		9,715	9,715	9,695	8,804		16		16		9,715				177	07/31/2022	4FE
49255#-AA-3	KESTRA FINANCIAL INC SR-UNSEC 06/24/22		06/29/2018	Redemption 100.0000		29,957	29,957	29,559	19,473		337		337		29,957				519	06/24/2022	4
49306C-AG-6	KEY BANK NA SUBORD 4.625% 06/15/18		06/15/2018	Maturity		20,000,000	20,000,000	10,023,800	19,183,767		816,233		816,233		20,000,000				462,500	06/15/2018	2FE
494368-BH-5	KIMBERLY-CLARK CORP SR UNSEC 2.400% 03/01/22		05/15/2018	THE TORONTO-DOMINION BANK		6,529,950	6,750,000	6,646,995	6,704,185		3,902		3,902		6,708,088		(178,138)	(178,138)	115,200	03/01/2022	1FE
50075N-AC-8	MONDELEZ INTERNATIONAL SR UNSEC 6.500% 11/01/31		04/17/2018	TENDER SALE		33,202,980	27,000,000	27,396,090	27,280,488		(3,833)		(3,833)		27,276,655		5,926,325	5,926,325	809,250	11/01/2031	2FE
50075N-AV-6	MONDELEZ INTERNATIONAL SR UNSEC 6.125% 08/23/18		04/17/2018	TENDER SALE		27,554,520	28,000,000	27,755,280	27,980,537		8,704		8,704		27,989,241		(434,721)	(434,721)	1,114,750	08/23/2018	2FE
50075N-BA-1	MONDELEZ INTERNATIONAL SR UNSEC 5.375% 02/10/20		04/17/2018	TENDER SALE		15,272,400	15,000,000	14,954,680	14,988,298		1,538		1,538		14,989,836		282,564	282,564	553,177	02/10/2020	2FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 1.120% 02/18/30		06/01/2018	Paydown															66	02/18/2030	6FE
50177A-AH-2	LBCMT 2007-C3 AJ CSTR 6.094% 07/15/44		06/11/2018	Paydown		507,864	507,864	524,750	507,660		204		204		507,864				15,053	07/15/2044	1FM
50177A-AJ-8	LBCMT 2007-C3 B SUB CSTR 6.094% 07/15/44		06/15/2018	BAY CREST PARTNERS		9,100,000	10,000,000	9,903,776	9,992,992		138		138		9,993,130		(893,130)	(893,130)	311,082	07/15/2044	1FM
501797-AJ-3	L BRANDS INC CO.GUARNT 5.625% 10/15/23		05/25/2018	Various		19,452,500	19,000,000	19,000,000	19,000,000						19,000,000		452,500	452,500	662,188	10/15/2023	3FE
50192*-AA-1	WELLS FARGO BK NW-N.A.-PENN ST SR-SEC 6.397% 02/10/37		05/01/2018	Redemption 100.0000		57,414,637	57,414,637	57,414,637	57,414,637						57,414,637				1,438,519	02/10/2037	1
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		06/15/2018	Paydown		262,386	262,386	262,290	262,290		96		96		262,386				4,739	11/15/2047	1FE
50219N-AC-5	LSCS HLDGS INC SR-UNSEC 03/12/25		06/29/2018	Redemption 100.0000		12,000	12,000	11,940			60		60		12,000				203	03/12/2025	4FE
502413-AY-3	L3 TECHNOLOGIES INC CO.GUARNT 5.200% 10/15/19		06/06/2018	TENDER SALE		22,773,681	22,050,000	21,975,239	22,033,117		3,905		3,905		22,037,022		736,659	736,659	735,735	10/15/2019	2FE
502413-AZ-0	L3 TECHNOLOGIES INC CO.GUARNT 4.750% 07/15/20		06/06/2018	TENDER SALE		50,630,349	48,640,000	48,568,151	48,620,245		3,188		3,188		48,623,432		2,006,916	2,006,916	2,060,107	07/15/2020	2FE
50419M-AB-7	LA QUINTA INTERMEDIATE LA QUINTA INTERMEDIATE 04/14/21		05/30/2018	Redemption 100.0000		26,114,278	26,114,278	25,979,720	26,043,299		70,979		70,979		26,114,278				574,683	04/14/2021	4FE
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		06/15/2018	Paydown		78,125	78,125	76,609	76,838		1,287		1,287		78,125				1,400	01/15/2042	1FE
513076-AZ-2	LAMAR MEDIA CORP LAMAR MEDIA CORP 03/16/25		06/29/2018	Redemption 100.0000		14,063	14,063	14,045			18		18		14,063				114	03/16/2025	2FE
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		06/15/2018	Redemption 100.0000		96,522	96,522	96,522	96,522						96,522				1,489	05/15/2033	1
51783Q-AP-3	LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25		06/30/2018	Redemption 100.0000		44,750	44,750	44,552			198		198		44,750				83	03/27/2025	3FE
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/20		04/02/2018	Redemption 100.0000		84,704	84,704	84,584	84,192		60		60		84,704				2,269	03/31/2020	5*
52108H-4Z-4	LBUBS 2005-C3 D SUB CSTR 4.954% 07/15/40		06/11/2018	Paydown		42,663	42,663	42,875	42,663						42,663				881	07/15/2040	1FM
52108H-7E-8	LBUBS 2005-C5 F SUB AFC 5.245% 09/15/40		06/11/2018	Paydown		2,202,509	2,202,509	2,230,762	2,202,217		293		293		2,202,509				48,053	09/15/2040	1FM
52108H-A8-7	LBUBS 2004-C2 J SUB CSTR 4.841% 03/15/36		05/11/2018	Paydown		1,337,013	1,337,013	1,343,612	1,337,013						1,337,013				26,848	03/15/2036	1FM
52108H-FH-2	LBUBS 2001-C3 X IO CSTR NTL 0.230% 06/15/36		06/11/2018	Paydown															24	06/15/2036	6*
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.046% 08/15/36		06/11/2018	Paydown															3	08/15/2036	6*
52108H-W9-1	LBUBS 2004-C8 XCL IO CSTR NTL 0.327% 12/15/39		06/11/2018	Paydown				226	14		(14)		(14)						17	12/15/2039	6FE
52108H-Z4-9	LBUBS 2005-C1 G SUB CSTR 5.854% 02/15/40		06/11/2018	Paydown		385,875	385,875	387,751	385,875						385,875				9,193	02/15/2040	1FM
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		06/30/2018	Redemption 100.0000		50,378	50,378	50,378	50,378						50,378				1,155	06/30/2025	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		06/05/2018	Redemption 100.0000		477,584	477,584	477,584	477,584						477,584				14,419	12/05/2020	1
52465#-AG-0	LMMCC-WALGREEN SR-SEC 6.817% 01/10/21		06/10/2018	Redemption 100.0000		116,570	116,570	115,965	116,411		158		158		116,570				3,154	01/10/2021	2
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		06/08/2018	Redemption 100.0000		431,453	431,453	459,143	439,298		(7,845)		(7,845)		431,453				12,857	06/08/2021	1
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		06/10/2018	Redemption 100.0000		244,566	244,566	269,391	253,988		(9,422)		(9,422)		244,566				7,200	01/10/2023	2
52467@-AD-7	LMMCC-GSA/DEA-MD SR-SEC 6.787% 04/15/22		06/15/2018	Redemption 100.0000		171,604	171,604	180,009	174,231		(2,628)		(2,628)		171,604				4,845	04/15/2022	1
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		06/10/2018	Redemption 100.0000		172,482	172,482	172,482	172,482						172,482				5,171	12/10/2026	1
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		06/01/2018	Redemption 100.0000		143,914	143,914	143,914	143,914						143,914				3,840	01/01/2028	2
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		05/04/2018	Call 107.2548		851,106	793,536	849,551	803,180		(932)		(932)		802,247		(8,711)	(8,711)	78,709	01/15/2022	2
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		06/15/2018	Redemption 100.0000		254,348	254,348	272,302	257,439		(3,091)		(3,091)		254,348				7,328	01/15/2022	2
52467@-BM-6	FC GOWANUS ASSOCIATES-LLC-LOWE SR-SEC 5.820% 11/25/23		04/12/2018	Call 111.6113		16,118,704	14,441,825	14,030,522	14,261,328		6,783		6,783		14,268,112		173,714	173,714	1,929,020	11/25/2023	1
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		06/01/2018	Redemption 100.0000		33,280	33,280	33,280	33,280						33,280				884	10/01/2028	2
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 2.421% 06/25/37		06/25/2018	Paydown		26,064	27,941	5,317	5,435		20,986		20,986		26,421		(357)	(357)	275	06/25/2037	1FM
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.310% 10/25/35		06/01/2018	Paydown		3	3	2	2		1		1		3					10/25/2035	1FM
525221-DF-1	LXS 2005-6 3A2A STEP AFC AS 5.440% 11/25/35		06/01/2018	Paydown		1,051,691	1,051,691	878,313	881,672		170,019		170,019		1,051,691				24,934	11/25/2035	1FM
525221-EB-9	LXS 2005-8 2A1B STEP AFC AS 5.560% 12/25/35		06/01/2018	Paydown		775,790	780,579				775,790		775,790		775,790				23,022	12/25/2035	1FM
525221-HQ-3	LXS 2006-1 1A1 FLT STEP IRC SSNR A 2.341% 02/25/36		06/25/2018	Paydown		956,510	956,510	879,989	909,467		47,043		47,043		956,510				7,936	02/25/2036	1FM
525221-JW-8	LXS 2006-5 2A2 STEP SEQ AS 5.840% 04/25/36		06/01/2018	Paydown		520,180	469,626				520,180		520,180		520,180				8,014	04/25/2036	1FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.884% 06/25/36		06/01/2018	Paydown		1,456,394	1,452,232	612,677	610,452		844,264		844,264		1,454,717		1,678	1,678	29,990	06/25/2036	1FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36		06/01/2018	Paydown			130,235	83,172	84,240		4,283		4,283		88,524		(88,524)	(88,524)	3,396	11/25/2036	1FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		06/15/2018	Redemption 100.0000		25,253	25,253	25,253	25,253						25,253				721	05/15/2034	2
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		06/15/2018	Redemption 100.0000		34,888	34,888	34,888	34,888						34,888				1,026	05/15/2034	2
532716-AT-4	L BRANDS INC CO.GUARNT 6.625% 04/01/21		05/23/2018	BANK OF AMERICA		27,906,250	26,500,000	26,677,500	26,573,473		(8,183)		(8,183)		26,565,290		1,340,960	1,340,960	1,131,955	04/01/2021	3FE
532716-AU-1	L BRANDS INC CO.GUARNT 5.625% 02/15/22		06/11/2018	Various		23,704,500	23,130,000	23,366,938	23,255,334		(12,468)		(12,468)		23,242,867		461,633	461,633	1,042,670	02/15/2022	3FE
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		06/29/2018	Redemption 100.0000		21,063	21,063	21,063							21,063				164	03/24/2025	3FE
53631U-AF-6	LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21		04/02/2018	Redemption 100.0000		23,305	23,305	23,212	23,238		67		67		23,305				379	10/01/2021	5
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 2.886% 06/25/34		06/25/2018	Paydown		342,159	342,159	273,299	281,431		60,728		60,728		342,159				3,567	06/25/2034	1FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 2.946% 07/25/34		06/25/2018	Paydown		53,668	53,668	40,385	43,373		10,295		10,295		53,668				501	07/25/2034	1FM
542514-HT-4	LBMLT 2004-4 M1 MEZ FLT STEP 2.991% 10/25/34		06/25/2018	Paydown		233,313	233,313	176,151	207,712		25,601		25,601		233,313				2,636	10/25/2034	1FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 3.066% 10/25/34		06/25/2018	Paydown		68,709	68,709	64,884	65,552		3,158		3,158		68,709				799	10/25/2034	1FM
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		06/10/2018	Redemption 100.0000		167,461	167,461	167,463	167,462		(1)		(1)		167,461				3,470	12/10/2026	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510%			Redemption 100.0000																	
54868*-AA-6	03/25/35		06/25/2018			202,287	202,287	202,287	202,287						202,287				3,803	03/25/2035	1
55264T-CL-3	MBNAS 2004-A3 A3 FLT SB 2.333% 08/16/21		06/28/2018	BANK OF AMERICA															50,409	08/16/2021	1FE
	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250%																				
55265K-3V-9	12/25/33		06/01/2018	Paydown		45,471	45,471	39,667	43,074		2,397		2,397		45,471				993	12/25/2033	1FM
	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34																				
55265K-6P-9			06/01/2018	Paydown		546,860	546,860	548,739	546,874		(15)		(15)		546,860				10,841	02/25/2034	1FM
	MA FINANCECO LLC MA FINANCECO LLC			Redemption 100.0000																	
55280F-AG-6	06/21/24		04/30/2018			9,091	9,091	9,068	9,070		21		21		9,091				135	06/21/2024	4FE
	MABS 2006-WMC3 A3 FLT STEP IRC 2.191%																				
55291K-AC-1	08/25/36		06/25/2018	Paydown		28,931	28,931	13,674	12,926		16,005		16,005		28,931				197	08/25/2036	1FM
	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES			Redemption 100.0000																	
55303K-AC-7	03/25/25		06/29/2018			63,844	63,844	63,984			(279)		(279)		63,844				474	03/25/2025	3FE
55312T-AF-0	MLCFC 2007-6 AM AFC 5.526% 03/12/51		06/01/2018	Paydown		133,802	133,802	140,815	133,604		198		198		133,802				3,295	03/12/2051	1FM
	MKS INSTRUMENTS INC MKS INSTRUMENTS INC																				
55314N-AG-9	05/01/23		04/30/2018	Taxable Exchange		1,347,362	1,340,245	1,344,440	1,344,119		(234)		(234)		1,343,884		3,477	3,477	16,490	05/01/2023	3FE
	MSHQ-LLC-FIRST UNION SR-SEC 7.250% 05/10/18			Redemption 100.0000																	
553579-AA-1			05/10/2018			46,948,680	46,948,680	46,948,680	46,948,680						46,948,680				1,427,714	05/10/2018	1
				Redemption 100.0000																	
55357G-AF-4	MSHC INC SR-UNSEC 07/31/23		06/29/2018			11,250	11,250	11,194	11,197		53		53		11,250				327	07/31/2023	5
	MTL PUBLISHING LLC MTL PUBLISHING LLC			Redemption 100.0000																	
55377G-AJ-2	08/20/23		06/28/2018			2,582,908	2,582,908	2,586,292	2,586,268		(3,360)		(3,360)		2,582,908				52,424	08/20/2023	3FE
	MTS SYSTEMS CORP MTS SYSTEMS CORP			Redemption 100.0000																	
55377V-AK-6	07/05/23		06/30/2018			447,391	447,391	450,747	450,506		(3,114)		(3,114)		447,391				8,934	07/05/2023	4FE
	MTC INTERMEDIATE HOLDCO INC SR-UNSEC			Redemption 100.0000																	
55385@-AA-5	02/08/22		06/29/2018			54,687	54,687	54,143	22,511		509		509		54,687				1,513	02/08/2022	4
	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.593%																				
55445R-AD-9	05/28/40		05/01/2018	Paydown				57,082											1,656	05/28/2040	6*
	MACH 2004 1A K SC SUB AFC CDO-CRE C 5.450%																				
55445R-AN-7	05/28/40		05/01/2018	Paydown		752,202	752,202	598,491	747,367		4,836		4,836		752,202				14,391	05/28/2040	3AM
	MACH 2004 1A L SC SUB AFC CDO-CRE C 5.450%																				
55445R-AP-2	05/28/40		06/01/2018	Paydown		1,481,561	1,481,561	1,445,119	1,458,710		22,851		22,851		1,481,561				35,131	05/28/2040	5AM
	MANNA PRO PRODUCTS LLC SR-UNSEC			Redemption 100.0000																	
56377@-AA-3	12/08/23		06/29/2018			67,708	67,708	66,693	66,699		1,009		1,009		67,708				2,348	12/08/2023	3Z
	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003%			Redemption 100.0000																	
56475#-AB-0	12/10/28		06/10/2018			254,552	254,552	254,552	254,552						254,552				7,433	12/10/2028	1
	MARM 2005-7 2A1 CSTR PT SSNR AS 3.693%																				
576433-D4-5	09/25/35		06/01/2018	Paydown		118,821	124,252	84,995	66,957		54,992		54,992		121,949		(3,128)	(3,128)	1,606	09/25/2035	1FM
	MARM 2005-1 4A1 CSTR PT AS 3.447% 02/25/35																				
576433-XB-7			06/01/2018	Paydown		818,026	818,026	751,561	754,508		63,518		63,518		818,026				12,942	02/25/2035	1FM
	MARM 2005-1 7A1 CSTR PT AS 3.510% 02/25/35																				
576433-XE-1			06/01/2018	Paydown		143,389	143,389	136,840	136,725		6,664		6,664		143,389				2,157	02/25/2035	1FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		06/01/2018	Paydown		233,603	233,603	191,586	191,586		42,017		42,017		233,603				4,857	02/25/2035	1FM
	MALT 2003-6 B2 SUB CSTR NAS 5.668% 09/25/33																				
576434-GR-9			06/01/2018	Paydown		10,052	16,438				10,052		10,052		10,052				472	09/25/2033	1FM
	MALT 2003-7 B2 SUB CSTR NAS 5.887% 12/25/33																				
576434-JM-7			06/01/2018	Paydown		27,562	89,964				27,562		27,562		27,562				2,633	12/25/2033	1FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		06/01/2018	Paydown		1,029	1,029	1,002	1,003		26		26		1,029				23	04/25/2035	1FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		05/01/2018	Paydown		22,553	22,553	13,838	11,447		11,107		11,107		22,553				457	04/25/2035	1FM
	MARM 2006-2 1A1 CSTR PT SSNR AS 3.966%																				
576438-AA-3	04/25/36		06/01/2018	Paydown		131,357	131,357	56,856	26,300		105,058		105,058		131,357				1,710	04/25/2036	1FM
	MABS 2004-OPT1 M2 MEZ FLT STEP 3.741%																				
57643L-CJ-3	02/25/34		06/25/2018	Paydown		11,015	11,015	8,781	9,202		1,813		1,813		11,015				156	02/25/2034	1FM
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35		06/01/2018	Paydown		748,667	748,667	688,679	688,438		60,228		60,228		748,667				11,830	11/25/2035	1FM
	MASTR 2004-5 1A3 SEQ SSNR AS 5.500%																				
57643M-BK-9	05/25/34		06/01/2018	Paydown		166,820	166,820	156,422	156,438		10,382		10,382		166,820				3,366	05/25/2034	1FM
	MASTR 2004-6 2A11 SC Z SSNR AS 5.250%																				
57643M-CY-8	06/26/34		06/01/2018	Paydown		9,340	9,340	7,120	8,406		935		935		9,340				204	06/26/2034	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		06/01/2018	Paydown		20,867	20,867	18,337	19,733		1,134		1,134		20,867				457	07/25/2034	1FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		06/01/2018	Paydown		121,169	121,169	104,678	104,964		16,206		16,206		121,169				2,463	05/25/2036	1FM
58174#-AC-8	MCKINSEY & CO-INC. C-SR 5.070% 05/26/20		05/10/2018	Call 104.1044		36,436,556	35,000,000	35,000,000	35,000,000						35,000,000				2,249,868	05/26/2020	2
585055-AS-5	MEDTRONIC INC CO.GUARNT 4.450% 03/15/20		04/27/2018	Call 103.3690		43,104,873	41,700,000	41,633,280	41,682,673		2,402		2,402		41,685,076		14,924	14,924	2,549,191	03/15/2020	1FE
585055-BA-3	MEDTRONIC INC CO.GUARNT 1.375% 04/01/18		04/01/2018	Maturity		12,000,000	12,000,000	11,982,000	11,999,084		916		916		12,000,000				82,500	04/01/2018	1FE
58550P-AA-4	MELLON CRA MELLON CRA 1998-A 6.500% 05/25/28		06/01/2018	Paydown		15,212	84,930	23,765	26,375		23,389		23,389		49,764		(34,552)	(34,552)	2,094	05/25/2028	3FM
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		06/01/2018	Paydown		5	5				5		5		5					06/25/2028	1FM
58711P-AL-6	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 06/18/21		04/11/2018	Taxable Exchange		4,315,391	4,293,922	4,304,657	4,300,788		(473)		(473)		4,300,315		15,076	15,076	81,749	06/18/2021	4FE
58711P-AP-7	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 06/18/21		04/11/2018	Taxable Exchange		14,581,750	14,600,000	14,631,250	14,620,076		(2,381)		(2,381)		14,617,694		(35,944)	(35,944)	134,000	06/18/2021	4FE
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		05/01/2018	Redemption 100.0000		47,235	47,235	47,243			(8)		(8)		47,235				156	04/09/2025	3FE
58943P-AN-2	MEREDITH CORP MEREDITH CORP 01/31/25		06/29/2018	Redemption 100.0000		42,125	42,125	42,301			(176)		(176)		42,125				595	01/31/2025	3FE
58959#-AA-3	MERIDIAN MERIDIAN 1994-3M 8.839% 05/25/27		06/01/2018	Paydown		11,509	11,509				11,509		11,509		11,509				10	05/25/2027	6*
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		06/15/2018	Paydown		391,697	391,697	376,636	377,517		14,180		14,180		391,697				7,371	12/15/2032	1FE
59018Y-N6-4	BANK OF AMERICA CORP SR UNSEC 6.875% 04/25/18		04/25/2018	Maturity		20,200,000	20,200,000	20,172,658	20,198,810		1,190		1,190		20,200,000				694,375	04/25/2018	1FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 3.655% 11/25/35		06/25/2018	Paydown		393,601	393,601	373,069	370,939		22,662		22,662		393,601				6,291	11/25/2035	1FM
59020U-P3-3	MLMI 2005-A8 A1A CSTR STEP AS 5.250% 08/25/36		06/01/2018	Paydown		241,254	241,254	238,520	238,551		2,703		2,703		241,254				5,371	08/25/2036	1FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 3.532% 04/25/35		06/01/2018	Paydown		27,624	27,624	26,692	26,746		878		878		27,624				373	04/25/2035	1FM
59022H-EL-2	MLMT 2004-KEY2 XC IO CSTR NTL 0.960% 08/12/39		06/01/2018	Paydown				62	62		(62)		(62)						464	08/12/2039	6FE
59022H-FC-1	MLMT 2004-BPC1 XC IO CSTR NTL 0.999% 10/12/41		06/01/2018	Paydown				34	34		(34)		(34)						128	10/12/2041	6*
59025W-AN-6	MLMT 2008-C1 AJ CSTR 6.560% 02/12/51		04/01/2018	Paydown		3,352	3,352	998	3,317		34		34		3,352				72	02/12/2051	1FM
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		06/15/2018	Redemption 100.0000		379,663	379,663	379,663	379,663						379,663				7,122	08/15/2031	1
59870U-AG-1	MILACRON LLC MILACRON LLC 09/28/23		04/30/2018	Redemption 100.0000		255,290	255,290	255,948	255,943		(654)		(654)		255,290				2,862	09/28/2023	4FE
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		06/15/2018	Redemption 100.0000		529,060	529,060	529,060	529,060						529,060				7,127	04/15/2036	1
605024-AN-8	MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24		04/02/2018	Redemption 100.0000		12,439	12,439	12,482	5,439		(42)		(42)		12,439				75	01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/30/24		06/30/2018	Redemption 100.0000		76,575	76,575	76,192	76,193		382		382		76,575				1,633	11/30/2024	4FE
60848*-AA-8	MOLD-RITE PLASTICS LLC SR-UNSEC 12/18/19		06/29/2018	Redemption 100.0000		24,129	24,129	24,008	24,065		64		64		24,129				752	12/18/2019	4
60848*-AB-6	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		06/29/2018	Redemption 100.0000		13,025	13,025	12,960	12,960		65		65		13,025				423	12/14/2021	4Z
61166W-AF-8	MONSANTO CO SR UNSEC 5.125% 04/15/18		04/15/2018	Maturity		8,000,000	8,000,000	7,974,000	7,999,064		936		936		8,000,000				205,000	04/15/2018	2FE
61237W-AA-4	MONTEFIORE MEDICAL CENT SECURED 3.896% 05/20/27		05/21/2018	Call 100.0000		1,500,000	1,500,000	1,501,275	1,500,547		(59)		(59)		1,500,488		(488)	(488)	29,220	05/20/2027	1FE
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		06/15/2018	Redemption 100.0000		120,617	120,617	120,617	120,617						120,617				1,960	06/15/2035	1
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 2.946% 03/25/34		06/25/2018	Paydown		214,905	214,905	203,623	205,445		9,461		9,461		214,905				2,207	03/25/2034	1FM
61744C-FB-7	MSAC 2004-HE6 M1 MEZ FLT STEP 2.916% 08/25/34		06/25/2018	Paydown		650,009	650,009	475,523	567,610		82,400		82,400		650,009				6,886	08/25/2034	1FM
61744C-HP-4	MSAC 2004-NC8 M1 MEZ FLT STEP IRC 3.006% 09/25/34		06/25/2018	Paydown		79,022	79,022	59,661	68,386		10,635		10,635		79,022				826	09/25/2034	1FM
61744C-NB-8	MSAC 2005-HE2 M1 MEZ FLT STEP 2.691% 01/25/35		06/25/2018	Paydown		270,153	270,153	205,654	247,151		23,003		23,003		270,153				2,651	01/25/2035	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	MSAC 2005-HE7 A2C FLT STEP 2.411% 11/25/35																				
61744C-WK-8			06/25/2018	Paydown		1,455,711	1,455,711	1,202,781	1,434,744		20,966		20,966		1,455,711				13,041	11/25/2035	1FM
	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823%																				
61744W-AA-0	04/25/27		06/01/2018	Paydown		1,942	1,942				1,942		1,942		1,942				61	04/25/2027	6*
61745M-2H-5	MSC 2005-IQ9 AJ SEQ 4.770% 07/15/56		06/01/2018	Paydown		1,093,247	1,093,247	1,091,187	1,091,192		2,056		2,056		1,093,247				36,885	07/15/2056	1FM
61745M-3P-6	MSC 2005-HQ5 F SUB CSTR 5.933% 01/14/42		06/01/2018	Paydown		21,988	21,988	22,081	21,988						21,988				555	01/14/2042	1FM
61745M-VK-6	MSC 2004-T13 F SUB CSTR 6.046% 09/13/45		06/01/2018	Paydown		2,106,878	2,106,878	2,117,678	2,106,878						2,106,878				52,624	09/13/2045	1FM
	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 3.111%																				
61746R-DX-6	10/25/33		06/25/2018	Paydown		128,467	128,467	120,438	121,967		6,500		6,500		128,467				1,471	10/25/2033	1FM
	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.082%																				
61746W-HJ-2	07/15/33		06/01/2018	Paydown				86	95		(86)	9	(95)						21	07/15/2033	6FE
	MSDWC 2002-IQ3 X1 IO CSTR NTL 0.404%																				
61746W-WX-4	09/15/37		06/01/2018	Paydown					928			928	(928)						1,351	09/15/2037	6FE
	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34																				
61748H-DM-0			06/01/2018	Paydown		785,743	785,743	771,894	771,921		13,822		13,822		785,743				16,303	08/25/2034	1FM
	MSM 2004-10AR 2A1 CSTR PT AS 3.757%																				
61748H-FD-8	11/25/34		06/01/2018	Paydown		286,729	286,729	285,768	289,278		(2,549)		(2,549)		286,729				4,637	11/25/2034	1FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		06/01/2018	Paydown		37,487	37,487	37,282	37,285		203		203		37,487				776	11/25/2034	1FM
	MSM 2005-5AR 1A1 FLT STEP IRC SSNR 2.361%																				
61748H-KW-0	09/25/35		06/25/2018	Paydown		137,297	137,297	121,637	133,281		4,016		4,016		137,297				1,239	09/25/2035	1FM
	MSM 2005-6AR 1A4 FLT STEP SSUP AS 2.461%			MORGAN STANLEY & CO.																	
61748H-MF-5	11/25/35		05/17/2018	INC.		6,243,317	6,236,252	5,236,503	5,901,648		76,578		76,578		5,978,227		265,090	265,090	52,231	11/25/2035	1FM
	MSM 2005-6AR 1A4 FLT STEP SSUP AS 2.461%																				
61748H-MF-5	11/25/35		04/25/2018	Paydown		541,496	541,496	454,688	512,442		29,054		29,054		541,496				3,649	11/25/2035	1FM
	MSM 2006-12XS A4 STEP AFC AS 6.012%																				
61749E-AE-7	10/25/36		06/01/2018	Paydown		323,871	323,871	145,233	146,314		177,557		177,557		323,871				2,746	10/25/2036	1FM
	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36																				
61749W-AH-0			06/01/2018	Paydown		60,029	60,029	22,962	23,208		36,821		36,821		60,029				500	08/25/2036	1FM
	MSM 2006-11 1A3 STEP AFC SEQ AS 6.424%																				
61749W-AJ-6	08/25/36		06/01/2018	Paydown		41,964	41,964	15,822	15,995		25,969		25,969		41,964				349	08/25/2036	1FM
	MSM 2006-15XS A4B STEP AFC AS 6.120%																				
61750Y-AF-6	11/25/36		05/01/2018	Paydown		472,289	472,289	207,931	210,037		262,252		262,252		472,289				8,693	11/25/2036	1FM
	MSM 2007-1XS 2A4A STEP AFC AS 6.084%																				
61752J-AF-7	09/25/46		06/01/2018	Paydown		129,835	129,835	54,720	54,525		75,310		75,310		129,835				1,636	09/25/2046	1FM
	MSAC 2007-NC2 A2A FLT STEP IRC 2.201%																				
61753N-AC-4	01/25/50		06/25/2018	Paydown		3,898	3,898	1,737	1,545		2,352		2,352		3,898				28	01/25/2050	1FM
61754J-AH-1	MSC 2007-T27 AJ CSTR 6.145% 06/11/42		06/01/2018	Paydown		1,227,432	1,227,432	1,254,337	1,244,520		(17,087)		(17,087)		1,227,432				30,638	06/11/2042	1FM
61755Y-AK-0	MSC 2007-IQ15 AJ CSTR 6.285% 06/11/49		06/01/2018	Paydown		2,272,435	2,272,435	2,117,634	2,184,327		88,108		88,108		2,272,435				53,946	06/11/2049	1FM
61755Y-AN-4	MSC 2007-IQ15 B SUB CSTR 6.285% 06/11/49		04/18/2018	BAY CREST PARTNERS		4,037,500	4,000,000	4,001,250	4,000,664		(881)		(881)		3,999,782		37,718	37,718	93,633	06/11/2049	1FM
	MORRISTOWN TN STATUTORY TRUST- SR-SEC			Redemption 100.0000																	
61872#-AA-1	5.500% 06/30/25		06/30/2018			47,957	47,957	47,957	47,957						47,957				1,100	06/30/2025	2FE
	MHL 2005-4 A1 FLT STEP AFC 2.371% 10/25/35																				
61913P-AZ-5			06/25/2018	Paydown		1,690,417	1,690,417	1,608,255	1,612,807		77,610		77,610		1,690,417				15,639	10/25/2035	1FM
	MHL 2005-3 A2 FLT STEP AFC IRC SSU 2.791%																				
61915R-AL-0	08/25/35		06/25/2018	Paydown		245,053	245,053	225,449	227,292		17,761		17,761		245,053				2,733	08/25/2035	1FM
	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 2.796%																				
61915R-AM-8	08/25/35		06/25/2018	Paydown		155,279	155,279	136,840	138,493		16,786		16,786		155,279				1,736	08/25/2035	1FM
	MHL 2005-5 A1 FLT STEP AFC IRC SSN 2.351%																				
61915R-AU-0	12/26/35		06/25/2018	Paydown		709,314	709,314	697,987	698,893		10,421		10,421		709,314				6,706	12/26/2035	1FM
	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 2.541%																				
61915R-AW-6	12/25/35		06/25/2018	Paydown		296,401	296,401	255,309	258,643		37,758		37,758		296,401				2,997	12/25/2035	1FM
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 09/20/42		06/20/2018	Paydown		1,367,602	1,367,602	1,367,425	1,367,424		178		178		1,367,602				21,428	09/20/2042	1FE
	MUELLER WATER PRODUCTS MUELLER WATER PRODUCTS			Redemption 100.0000																	
62475P-AC-4	11/25/21		06/12/2018			11,000,798	11,000,798	11,082,533	11,071,544		(70,747)		(70,747)		11,000,798				213,115	11/25/2021	3FE
	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC			Redemption 100.0000																	
62715*-AA-4	5.610% 10/15/31		06/15/2018			431,561	431,561	431,561	431,561						431,561				10,094	10/15/2031	1
	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35			Redemption 100.0000																	
62819#-AA-5			05/31/2018			936,512	936,512	936,512	936,512						936,512				24,115	11/30/2035	2FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		06/28/2018	Redemption 100.0000		392,378	392,378	392,378	392,378						392,378				5,089	01/28/2038	1.
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		06/30/2018	Redemption 100.0000		87,873	87,873	87,873	87,873						87,873				1,400	01/31/2038	1.
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		06/10/2018	Redemption 100.0000		206,263	206,263	206,263	206,263						206,263				3,241	03/10/2045	1FE
62898*-AC-7	NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22		06/29/2018	Redemption 100.0000		26,158	26,158	26,158							26,158				373	02/01/2022	4Z
62910P-AC-7	NFP CORP NFP CORP 01/08/24		06/29/2018	Redemption 100.0000		12,079	12,079	12,151			(71)		(71)		12,079				180	01/08/2024	4FE
62912X-AE-4	NGPL PIPECO LLC SR UNSEC 4.375% 08/15/22		05/23/2018	JP MORGAN SECURITIES		750,000	750,000	750,000	750,000						750,000				26,797	08/15/2022	3FE
62912X-AF-1	NGPL PIPECO LLC SR UNSEC 4.875% 08/15/27		05/23/2018	SUNTRUST CAPITAL MARKETS		1,884,188	1,950,000	1,950,000	1,950,000						1,950,000		(65,813)	(65,813)	77,634	08/15/2027	3FE
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		04/15/2018	Redemption 100.0000		102,147	102,147	102,147	102,147						102,147				1,971	04/15/2041	1FE
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		04/01/2018	Redemption 100.0000		572,098	572,098	572,098	572,098						572,098				11,267	04/01/2040	2.
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		06/10/2018	Redemption 100.0000		729,276	729,276	729,276	729,276						729,276				15,536	05/10/2031	1.
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		04/15/2018	Redemption 100.0000		1,335,875	1,335,875	1,335,875	1,335,875						1,335,875				37,405	10/15/2023	1FE
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		06/15/2018	Redemption 100.0000		133,390	133,390	133,390	133,390						133,390				2,508	08/15/2038	2.
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/03/24		06/29/2018	Redemption 100.0000		27,750	27,750	27,611	27,619		131		131		27,750				907	06/03/2024	4.
63860#-AA-1	NATIONSBK TR CO NA-POTOMAC SR-SEC 8.880% 12/21/19		06/21/2018	Redemption 100.0000		1,052,912	1,052,912	1,052,912	1,052,912						1,052,912				46,749	12/21/2019	2.
63938P-AY-5	NAVMT 2016-1 D SUB FLT 5.391% 09/27/21		04/26/2018	MIZUHO SECURITIES USA INC.		3,784,570	3,750,000	3,750,000	3,750,000						3,750,000		34,570	34,570	64,587	09/27/2021	2AM
63947L-AL-1	NCI BUILDING SYSTEMS INC NCI BUILDING SYSTEMS INC 02/08/25		06/29/2018	Redemption 100.0000		31,500	31,500	31,659			(159)		(159)		31,500				345	02/08/2025	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		06/30/2018	Redemption 100.0000		359,617	359,617	359,617	359,617						359,617				11,166	06/30/2027	1FE
64127U-AX-5	NEUSTAR INC NEUSTAR INC 08/08/24		06/29/2018	Redemption 100.0000		6,875	6,875	6,886			(11)		(11)		6,875				86	08/08/2024	3FE
641423-BS-6	NEVADA POWER CO GENL REF MORT 6.500% 05/15/18		05/15/2018	Maturity		15,000,000	15,000,000	14,770,307	14,989,630		10,370		10,370		15,000,000				487,500	05/15/2018	1FE
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 5.159% 10/25/36		06/01/2018	Paydown		121,012	121,012	37,907	38,391		82,622		82,622		121,012				1,500	10/25/2036	1FM
64352V-EE-7	NCHET 2003-5 A1GA STEP AFC SEQ AS 5.109% 11/25/33		06/01/2018	Paydown		1,258,106	1,258,106	1,230,871	1,231,017		27,089		27,089		1,258,106				25,710	11/25/2033	1FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.521% 08/25/35		06/01/2018	Paydown		1,266,359	1,266,359	1,130,874	1,131,483		134,876		134,876		1,266,359				24,442	08/25/2035	1FM
64352V-MJ-2	NCHET 2005-4 M1 MEZ FLT STEP AFC IRC 2.571% 09/25/35		06/25/2018	Paydown		575,645	575,645	403,671	572,830		2,815		2,815		575,645				4,841	09/25/2035	1FM
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		06/01/2018	Paydown		27,991	27,991	29,289	29,027		(1,037)		(1,037)		27,991				525	11/26/2035	1FE
651290-AQ-1	NEWFIELD EXPLORATION CO SR UNSEC 5.625% 07/01/24		05/15/2018	Various		28,159,219	26,375,000	28,292,969	27,579,455		(52,809)		(52,809)		27,526,646		632,573	632,573	1,231,953	07/01/2024	3FE
651290-AR-9	NEWFIELD EXPLORATION CO SR UNSEC 5.375% 01/01/26		05/18/2018	Various		35,757,000	34,400,000	34,558,750	34,523,736		(3,612)		(3,612)		34,520,124		1,236,876	1,236,876	1,529,247	01/01/2026	3FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		06/15/2018	Redemption 100.0000		1,260,895	1,260,895	1,289,283	1,269,318		(8,422)		(8,422)		1,260,895				31,975	05/15/2023	1.
65336R-AR-9	NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24		06/01/2018	Redemption 100.0000		430,008	430,008	431,797	188,044		(1,732)		(1,732)		430,008				6,976	01/17/2024	3FE
65340M-AN-3	NIACET CORP SR-UNSEC 02/01/24		06/29/2018	Redemption 100.0000		107,468	107,468	106,393	106,495		973		973		107,468				1,851	02/01/2024	4.
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		06/28/2018	Redemption 100.0000		163,220	163,220	163,220	163,220						163,220				3,920	06/28/2030	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
655044-AK-1	NOBLE ENERGY INC SR UNSEC 5.625% 05/01/21		05/01/2018	Call 101.4060		12,193,057	12,024,000	11,811,375	11,892,811		11,842		11,842		11,904,653		119,347	119,347	507,232	05/01/2021	2FE
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 7.000% 07/25/24		06/01/2018	Paydown		8,430	8,430	8,134	8,323		107		107		8,430				337	07/25/2024	1FM
65536*-AB-2	NONNI'S FOODS-LLC SR-UNSEC 12/01/23		04/02/2018	Redemption 100.0000		37,500	37,500	37,125	37,128		372		372		37,500				605	12/01/2023	4Z
655844-AZ-1	NORFOLK SOUTHERN CORP SR UNSEC 5.750% 04/01/18		04/01/2018	Maturity		41,524,000	41,524,000	38,876,693	41,430,049		93,951		93,951		41,524,000				1,193,815	04/01/2018	2FE
655844-BU-1	NORFOLK SOUTHERN CORP SR UNSEC 4.050% 08/15/52		05/23/2018	Tax Free Exchange		5,046,030	5,000,000	5,046,150	5,046,150		(120)		(120)		5,046,030				156,375	08/15/2052	2FE
655844-BW-7	NORFOLK SOUTHERN CORP SR UNSEC 3.942% 11/01/47		05/23/2018	Tax Free Exchange		108,756,611	110,018,000	108,746,735	108,749,098		7,513		7,513		108,756,611				2,252,784	11/01/2047	2FE
65958#-AB-7	NORTH HAVEN CA HLDGS INC REVOLVER 10/01/23		05/09/2018	Redemption 100.0000		5,429,834	5,429,834	5,429,834	1,926,715						5,429,834				99,953	10/01/2023	4
65958#-AC-5	NORTH HAVEN CA HLDGS INC SR-UNSEC 10/01/23		06/29/2018	Redemption 100.0000		37,554	37,554	37,178	37,190		363		363		37,554				1,135	10/01/2023	4
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		06/15/2018	Redemption 100.0000		384,411	384,411	384,411	384,411						384,411				7,901	10/15/2030	2
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		06/15/2018	Redemption 100.0000		45,665	45,665	45,665	45,665						45,665				893	10/15/2030	2
67084*-AA-6	OBK AURORA-LLC-WALGREEN SR-SEC 6.450% 02/15/28		06/15/2018	Redemption 100.0000		37,559	37,559	37,559	37,559						37,559				1,010	02/15/2028	2
67086@-AA-2	ORGILL-INC. A-SR-SEC 6.300% 04/30/30		06/30/2018	Redemption 100.0000		106,014	106,014	106,014	106,014						106,014				2,785	04/30/2030	2
67090@-AA-6	OG SIKESTON MO LANDLORD LLC SR-SEC 7.690% 08/31/31		06/30/2018	Redemption 100.0000		220,539	220,539	220,539	220,539						220,539				7,072	08/31/2031	2
67107V-AE-2	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 10/01/21		05/07/2018	Redemption 100.0000		19,010,899	19,010,899	19,108,615	19,099,210		(88,311)		(88,311)		19,010,899				352,397	10/01/2021	4FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		06/15/2018	Redemption 100.0000		46,729	46,729	46,729	46,729						46,729				779	02/15/2041	1FE
68216F-AW-3	ON ASSIGNMENT INC ON ASSIGNMENT INC 04/02/25		04/30/2018	Redemption 100.0000		711,071	711,071	711,071							711,071				1,534	04/02/2025	3FE
68243@-AB-2	AACMT 2002-C5 X IO CSTR NTL 0.388% 10/18/32		06/11/2018	Paydown				71,788	8,828		(8,828)		(8,828)						2,483	10/18/2032	1FE
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		06/10/2018	Redemption 100.0000		225,222	225,222	225,222	225,222						225,222				6,204	01/10/2024	1
68276Q-AB-2	ONEX SCHUMACHER FINANCE ONEX SCHUMACHER FINANCE 07/31/22		04/23/2018	Redemption 100.0000		(99,738)	(99,738)	(99,053)	(102,126)		2,388		2,388		(99,738)				3,552	07/31/2022	4FE
68279#-AA-5	1734 LLC-USPS SR-SEC 5.400% 06/15/30		06/15/2018	Redemption 100.0000		36,747	36,747	36,747	36,747						36,747				827	06/15/2030	1
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		06/15/2018	Redemption 100.0000		947,565	947,565	947,565	947,565						947,565				18,651	04/15/2030	1
68282#-AA-0	1223 16TH STREET PT TRUST-UCLA SR-SEC 4.627% 03/15/42		06/15/2018	Redemption 100.0000		62,112	62,112	63,212	63,058		(946)		(946)		62,112				1,198	03/15/2042	1
68383N-BP-7	OPMAC 2005-3 M1 MEZ FLT STEP IRC 2.551% 07/25/35		06/14/2018	JP MORGAN SECURITIES		9,778,943	9,782,000	8,632,615	9,152,014		57,833		57,833		9,209,847		569,096	569,096	109,308	07/25/2035	1FM
68389F-ES-9	OOMLT 2004-1 M1 MEZ FLT STEP 2.991% 01/25/34		06/25/2018	Paydown		100,613	100,613	93,454	94,295		6,318		6,318		100,613				1,068	01/25/2034	1FM
68389F-HS-6	OOMLT 2005-3 M1 MEZ FLT STEP IRC 2.561% 08/25/35		05/17/2018	MORGAN STANLEY & CO. INC.		1,906,606	1,906,011	1,484,894	1,893,225		5,604		5,604		1,898,829		7,777	7,777	18,547	08/25/2035	1FM
68389F-HS-6	OOMLT 2005-3 M1 MEZ FLT STEP IRC 2.561% 08/25/35		04/25/2018	Paydown		219,913	219,913	171,325	218,438		1,475		1,475		219,913				1,727	08/25/2035	1FM
68389X-AC-9	ORACLE CORP SR UNSEC 5.750% 04/15/18		04/15/2018	Maturity		45,261,000	45,261,000	44,630,150	45,234,981		26,019		26,019		45,261,000				1,301,254	04/15/2018	1FE
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		06/08/2018	Paydown		646,870	646,870	646,794			76		76		646,870				4,229	11/08/2030	1FE
69121P-AS-2	OWNIT 2005-3 A3 FLT STEP 3.091% 06/25/36		06/25/2018	Paydown		86,545	86,545	73,806	84,411		2,134		2,134		86,545				953	06/25/2036	1FM
69121P-DE-0	OWNIT 2006-2 A2B STEP 5.633% 01/25/37		06/01/2018	Paydown		132,872	132,872	132,872	132,872						132,872				1,922	01/25/2037	1FM
69315J-AC-7	PAI HOLDCO INC SR-UNSEC 01/05/25		06/29/2018	Redemption 100.0000		52,307	52,307	52,028	15,844		248		248		52,307				1,062	01/05/2025	4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	PHMMC 2007-4 A6 CSTR AD AS 5.877% 07/18/37																				
69336Q-AF-9			06/01/2018	Paydown		79,457	79,457	76,455	76,503		2,954		2,954		79,457				1,937	07/18/2037	1FM
	PHMMC 2007-4 A7 CSTR Z NAS 5.877% 07/18/37																				
69336Q-AG-7			06/01/2018	Paydown		556,849	556,849	539,717	546,860		9,988		9,988		556,849				13,573	07/18/2037	1FM
	PHMMC 2007-3 A3 CSTR SUP AD AS 5.029%																				
69337N-AC-2	06/18/37		06/01/2018	Paydown		63,180	63,180	57,129	57,139		6,041		6,041		63,180				1,307	06/18/2037	1FM
69349L-AE-8	PNC BANK NA SUBORD 6.875% 04/01/18		04/01/2018	Maturity		5,000,000	5,000,000	4,961,100	4,998,698		1,302		1,302		5,000,000				171,875	04/01/2018	1FE
	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870%			Redemption 100.0000																	
6934K#-AA-6	12/18/34		06/18/2018			64,176	64,176	64,177	64,176						64,176				1,838	12/18/2034	2
				Redemption 100.0000																	
69353F-AX-2	PQ CORP PQ CORP 02/08/25		06/30/2018			8,271	8,271	8,288			(17)		(17)		8,271					02/08/2025	3FE
	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731%			Redemption 100.0000																	
69379@-AA-4	12/15/28		06/15/2018			330,476	330,476	330,476	330,476						330,476				9,275	12/15/2028	2
	PACIFIC GAS & ELECTRIC SR UNSEC 3.300%																				
694308-HV-2	12/01/27		05/14/2018	Tax Free Exchange		1,994,312	2,000,000	1,994,080	1,994,124		188		188		1,994,312				30,250	12/01/2027	1FE
	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC			Redemption 100.0000																	
69519U-AC-6	11/17/24		06/29/2018			18,750	18,750	18,750	18,750						18,750				882	11/17/2024	4FE
	PAREXEL INTL CORP PAREXEL INTL CORP			Redemption 100.0000																	
69946E-AT-8	09/27/24		06/29/2018			13,250	13,250	13,184	13,187		63		63		13,250				250	09/27/2024	4FE
	PPSI 2004-WCW1 M3 MEZ FLT STEP 3.978%																				
70069F-AE-7	09/25/34		06/25/2018	Paydown		368,965	368,965	351,611	349,006		19,959		19,959		368,965				5,547	09/25/2034	1FM
	PPSI 2005-WCW3 M1 MEZ FLT STEP 2.571%			KGS-ALPHA CAPITAL																	
70069F-LW-5	08/25/35		06/07/2018	MARKETS LLC		2,892,801	2,891,445	2,671,876	2,833,526		8,963		8,963		2,842,488		50,313	50,313	32,484	08/25/2035	1FM
	PPSI 2005-WCW3 M1 MEZ FLT STEP 2.571%																				
70069F-LW-5	08/25/35		05/25/2018	Paydown		105,684	105,684	97,659	103,567		2,117		2,117		105,684				943	08/25/2035	1FM
	PARKER-HANNIFIN CORP SR UNSEC 5.500%																				
70109H-AH-8	05/15/18		05/15/2018	Maturity		9,500,000	9,500,000	9,252,335	9,487,428		12,572		12,572		9,500,000				261,250	05/15/2018	1FE
	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS			Redemption 100.0000																	
70215E-AN-3	INC 08/19/22		06/30/2018			41,919	41,919	41,998			(79)		(79)		41,919				438	08/19/2022	4FE
	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250%			Redemption 100.0000																	
70259#-AB-3	12/30/24		06/01/2018			300,000	300,000	300,000	300,000						300,000				9,063	12/01/2024	4
	PASTERNACK ENTERPRISES-INC.-FA SR-UNSEC			Redemption 100.0000																	
70285#-AB-1	05/27/22		06/29/2018			39,460	39,460	39,164	39,219		241		241		39,460				1,008	05/27/2022	5
				Redemption 100.0000																	
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 08/17/20		05/17/2018			2,013,463	2,013,463	1,895,172	1,979,846		33,617		33,617		2,013,463				47,367	08/17/2020	1FE
	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC			Redemption 100.0000																	
70556#-AA-5	5.270% 08/15/27		06/15/2018			245,442	245,442	245,442	245,442						245,442				5,400	04/15/2027	2
	PENN ENGINEERING & MANUFAC PENN ENGINEERING &			Redemption 100.0000																	
707388-AS-3	MANUFAC 06/27/24		06/30/2018			32,250	32,250	32,366	32,358		(108)		(108)		32,250				731	06/27/2024	4FE
	JC PENNEY CORP INC CO.GUARNT 5.650%																				
708130-AD-1	06/01/20		05/22/2018	Various		5,246,650	5,034,000	5,019,854	5,029,857		413		413		5,030,270		216,380	216,380	87,908	06/01/2020	4FE
	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS			Redemption 100.0000																	
71645X-AC-3	INC 08/19/22		06/29/2018			32,324	32,324	31,516	31,804		520		520		32,324				1,138	08/19/2022	4FE
				Redemption 100.0000																	
71677H-AG-0	PETSMART INC PETSMART INC 03/11/22		04/30/2018			96,500	96,500	96,667	96,632		(132)		(132)		96,500				1,174	03/11/2022	5FE
	PHARM-OLAM INTL LLC 1st lien term loan			Redemption 100.0000																	
71712H-AB-8	02/01/23		06/29/2018			146,750	146,750	143,815	144,170		2,580		2,580		146,750				5,849	02/01/2023	4
	PHILIP MORRIS INTL INC SR UNSEC 5.650%																				
718172-AA-7	05/16/18		05/16/2018	Maturity		40,000,000	40,000,000	39,894,400	39,994,927		5,073		5,073		40,000,000				1,130,000	05/16/2018	1FE
	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC			Redemption 100.0000																	
71904#-AA-2	4.670% 08/15/40		06/15/2018			76,280	76,280	76,280	76,280						76,280				1,485	08/15/2040	1
	PIONEER NATURAL RESOURCE SR UNSEC 6.875%																				
723787-AF-4	05/01/18		05/01/2018	Maturity		32,130,000	32,130,000	31,231,300	32,084,615		45,385		45,385		32,130,000				1,104,469	05/01/2018	2FE
	KFC HOLDING CO KFC HOLDING CO																				
72584D-AD-6	06/16/23		04/05/2018	Taxable Exchange		7,974,164	7,954,279	7,989,119	7,985,200		(1,251)		(1,251)		7,983,949		(9,785)	(9,785)	83,920	06/16/2023	3FE
	KFC HOLDING CO KFC HOLDING CO			Redemption 100.0000																	
72584D-AE-4	04/03/25		06/30/2018			19,886	19,886	19,935			(50)		(50)		19,886				107	04/03/2025	3FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
72761J-AC-0	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24		05/08/2018	Taxable Exchange		16,064,681	15,994,625	15,987,411	9,458,665		17,279		17,279		15,983,865		80,816	80,816	241,369	10/14/2024	3FE
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24		06/29/2018	Redemption 100.0000		39,987	39,987	40,162			(175)		(175)		39,987				281	10/14/2024	3FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/29/24		06/29/2018	Redemption 100.0000		21,803	21,803	21,749	21,750		53		53		21,803				290	09/29/2024	4FE
72813@-AA-2	PLAYPOWER-INC. SR-UNSEC 06/23/21		06/29/2018	Redemption 100.0000		35,000	35,000	34,650	34,777		223		223		35,000				1,188	06/23/2021	4FE
72819Q-AJ-1	PLAZE INC PLAZE INC 07/31/22		06/30/2018			521,918	521,918	524,179	523,936		(2,018)		(2,018)		521,918				8,230	07/31/2022	4FE
729132-A*-1	PLEXUS CORP A-SR 5.200% 06/15/18		06/15/2018	Maturity		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				1,560,000	06/15/2018	2
73179Y-AG-2	POLYONE CORP POLYONE CORP 11/11/22		04/17/2018	Taxable Exchange		6,395,420	6,363,602	6,375,566	6,374,809		(609)		(609)		6,374,200		21,221	21,221	72,520	11/11/2022	3FE
73316P-AE-0	POPLR 2004-4 AF5 STEP AFC AS 4.400% 09/25/34		06/01/2018	Paydown		1,193,941	1,193,941	1,193,912	1,192,054		1,887		1,887		1,193,941				20,020	09/25/2034	1FM
73316P-DA-5	POPLR 2005-A M1 MEZ FLT STEP AFC IRC 2.521% 06/25/35		05/17/2018	JP MORGAN SECURITIES		665,113	665,321	634,281	647,248		3,949		3,949		651,196		13,916	13,916	5,732	06/25/2035	1FM
73316P-DA-5	POPLR 2005-A M1 MEZ FLT STEP AFC IRC 2.521% 06/25/35		04/25/2018	Paydown		101,909	101,909	97,154	99,140		2,768		2,768		101,909				707	06/25/2035	1FM
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 4.115% 11/25/35		06/01/2018	Paydown		439,415	439,415	435,577	438,061		1,354		1,354		439,415				7,379	11/25/2035	2FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		06/15/2018	Redemption 100.0000		155,963	155,963	155,963	155,963						155,963				3,904	06/15/2033	1
73744G-AJ-1	POST HOLDINGS INC POST HOLDINGS INC 05/24/24		06/25/2018	Redemption 100.0000		12,531	12,531	12,571			(39)		(39)		12,531				112	05/24/2024	3FE
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		06/01/2018	Redemption 100.0000		966,452	966,452	966,452	966,452						966,452				17,783	12/01/2044	1
74044T-AB-5	PREGIS HOLDING I CORP PREGIS HOLDING I CORP 05/20/21		06/29/2018	Redemption 100.0000		78,669	78,669	78,253	78,381		287		287		78,669				1,659	05/20/2021	4FE
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		05/01/2018	Paydown		286,146	286,146	282,972	283,413		2,734		2,734		286,146				6,492	10/25/2035	2FM
742718-AV-1	PROCTER & GAMBLE CO/THE SR UNSEC 8.000% 10/26/29		05/25/2018	TENDER SALE		3,394,575	2,500,000	3,199,025	2,973,741		(11,222)		(11,222)		2,962,519		432,056	432,056	116,111	10/26/2029	1FE
742718-BH-1	PROCTER & GAMBLE CO/THE SR UNSEC 6.450% 01/15/26		05/25/2018	TENDER SALE		18,529,562	15,975,000	15,403,255	15,683,333		11,084		11,084		15,694,417		2,835,145	2,835,145	887,278	01/15/2026	1FE
742718-CB-3	PROCTER & GAMBLE CO/THE SR UNSEC 5.500% 02/01/34		05/25/2018	TENDER SALE		34,054,650	28,500,000	28,422,945	28,444,754		855		855		28,445,610		5,609,040	5,609,040	1,280,125	02/01/2034	1FE
742718-DF-3	PROCTER & GAMBLE CO/THE SR UNSEC 5.550% 03/05/37		05/25/2018	TENDER SALE		30,746,500	25,000,000	24,830,250	24,863,007		1,602		1,602		24,864,609		5,881,891	5,881,891	1,002,083	03/05/2037	1FE
74274N-AC-7	PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/18/23		06/30/2018	Redemption 100.0000		21,505	21,505	21,685	17,374		(179)		(179)		21,505				487	11/18/2023	4FE
74347C-AF-7	PROQUEST LLC PROQUEST LLC 10/24/21		06/29/2018	Redemption 100.0000		91,702	91,702	92,906	92,797		(1,096)		(1,096)		91,702				2,539	10/24/2021	4FE
743947-AA-1	PHMS 1992-C 1B1 SC SUB 7.400% 08/28/22		06/01/2018	Paydown		77	77		77						77				2	08/28/2022	1FM
743947-AB-9	PHMS 1992-C 2B1 SC SUB 7.400% 08/28/22		06/01/2018	Paydown		67	67	65	67						67				2	08/28/2022	1FM
743947-AC-7	PHMS 1992-C 3B1 SC SUB 7.400% 08/28/22		06/01/2018	Paydown		97	97	94	97						97				3	08/28/2022	1FM
743947-AD-5	PHMS 1992-C 4B SC SUB 7.400% 08/28/22		06/01/2018	Paydown		16	16				16		16		16					08/28/2022	1FM
743947-AE-3	PHMS 1992-C 5B SC SUB 7.400% 08/28/22		06/01/2018	Paydown		44	44				44		44		44				1	08/28/2022	1FM
744320-AX-0	PRUDENTIAL FINANCIAL INC SR UNSEC 3.905% 12/07/47		05/03/2018	Tax Free Exchange		3,046,484	3,079,000	3,046,251	3,046,290		194		194		3,046,484				48,762	12/07/2047	1FE
744320-AZ-5	PRUDENTIAL FINANCIAL INC SR UNSEC 3.935% 12/07/49		05/03/2018	Tax Free Exchange		31,547,548	31,811,000	31,545,870	31,546,155		1,393		1,393		31,547,548				507,659	12/07/2049	1FE
74432G-AE-7	PCMT 2003-PWR1 X1 IO CSTR NTL 0.553% 02/11/36		04/01/2018	Paydown															10,543	02/11/2036	6*
74436J-GM-3	PSSF 2000-C1 X IO CSTR NTL 0.037% 05/17/32		06/01/2018	Paydown															4	05/17/2032	6*
744560-AS-5	PUB SVC ELEC & GAS SR SEC 5.300% 05/01/18		05/01/2018	Maturity		17,030,000	17,030,000	15,952,101	16,979,376		50,624		50,624		17,030,000				451,295	05/01/2018	1FE
74531E-AB-8	PUGET SOUND ENERGY INC SR SEC 6.740% 06/15/18		06/15/2018	Maturity		2,000,000	2,000,000	2,259,100	2,011,760		(11,760)		(11,760)		2,000,000				101,100	06/15/2018	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	QFI LITTLE ROCK AR-LLC SR-SEC 5.655%			Redemption 100.0000																	
74728*-AA-4	04/10/26		06/10/2018			98,986	98,986	98,986	98,986						98,986				2,334	04/10/2026	2FE
	QUAD GRAPHICS INC. C-SR-SEC 7.810% 04/10/21			Redemption 100.0000																	
74731@-BW-8			04/10/2018			2,000,000	2,000,000	2,072,300	2,029,935		(29,935)		(29,935)		2,000,000				78,100	04/10/2021	3
	Q INTL COURIER LLC SR-UNSEC 09/19/24			Redemption 100.0000																	
74739@-AA-9			06/29/2018			16,826	16,826	16,686	16,696		130		130		16,826				511	09/19/2024	4
	RASC 2004-KS1 AI5 STEP AFC AS 5.721%																				
74924P-AE-2	02/25/34		06/01/2018	Paydown		189,717	189,717	189,712	189,538		179		179		189,717				4,069	02/25/2034	1FM
	RASC 2004-KS1 MI3 MEZ AFC NAS 5.517%																				
74924P-AJ-1	02/25/34		06/01/2018	Paydown			11,118												300	02/25/2034	1FM
	RASC 2004-KS1 MII1 MEZ FLT STEP IRC 2.916%																				
74924P-AM-4	02/25/34		06/25/2018	Paydown		256,566	256,566	238,155	241,547		15,019		15,019		256,566				2,593	02/25/2034	1FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		06/01/2018	Paydown		298,015	298,015	250,333	289,130		8,885		8,885		298,015				6,795	05/26/2035	1FM
	RAVN AIR GROUP INC SR-UNSEC 08/02/21			Redemption 100.0000																	
74929*-AA-1			06/29/2018			103,125	103,125	102,715	102,856		269		269		103,125				3,229	08/02/2021	4
	RGS AEGCO FUNDING CORP SECURED 9.810%			Redemption 100.0000																	
74955D-AA-9	12/07/21		06/07/2018			656,836	656,836	639,399	654,232		2,605		2,605		656,836				32,218	12/07/2021	2AM
	RGS I&M FUNDING CORP SECURED 9.810%			Redemption 100.0000																	
74955E-AA-7	12/07/21		06/07/2018			3,433,902	3,433,902	3,474,576	3,438,247		(4,345)		(4,345)		3,433,902				168,433	12/07/2021	3AM
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		06/01/2018	Paydown		741,053	763,194	489,917	493,497		262,140		262,140		755,637		(14,584)	(14,584)	19,242	09/25/2036	1FM
	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000%																				
74957E-AE-7	06/25/36		06/01/2018	Paydown		305,110	315,668	221,654	224,260		88,515		88,515		312,774		(7,664)	(7,664)	8,413	06/25/2036	1FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		06/01/2018	Paydown		612,555	633,752	463,964	468,936		159,613		159,613		628,549		(15,995)	(15,995)	16,891	06/25/2036	1FM
	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36																				
74957V-AQ-2			06/01/2018	Paydown		270,361	328,738	234,420	235,090		77,402		77,402		312,491		(42,130)	(42,130)	7,691	07/25/2036	1FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		06/01/2018	Paydown		239,289	269,317	197,328	198,876		63,168		63,168		262,044		(22,755)	(22,755)	6,451	09/25/2036	1FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		06/01/2018	Paydown		115,604	181,283	104,492	105,288		49,649		49,649		154,937		(39,333)	(39,333)	4,227	02/25/2037	1FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		06/01/2018	Paydown		488,272	592,462	373,858	376,182		177,844		177,844		554,026		(65,754)	(65,754)	16,267	08/25/2036	1FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		06/01/2018	Paydown		443,886	538,605	338,053	340,805		165,736		165,736		506,541		(62,655)	(62,655)	14,196	08/25/2036	1FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		06/01/2018	Paydown		353,182	414,670	230,791	229,451		159,412		159,412		388,862		(35,680)	(35,680)	11,433	03/25/2037	1FM
	RFMSI 2006-S12 2A3 SSNR AS 6.000% 12/25/36																				
74958E-AD-8			06/01/2018	Paydown		662,467	748,998	560,408	563,751		165,620		165,620		729,370		(66,903)	(66,903)	17,412	12/25/2036	1FM
74958E-AF-3	RFMSI 2006-S12 2A5 SEQ AS 6.000% 12/25/36		06/01/2018	Paydown		191,930	217,000	92,548	44,612		154,202		154,202		198,813		(6,884)	(6,884)	5,045	12/25/2036	1FM
				Redemption 100.0000																	
74968E-AB-0	PMAB LLC SR-UNSEC 03/02/22		06/29/2018			94,794	94,794	94,320	94,386		407		407		94,794				2,176	03/02/2022	4
	RSC ACQUISITION INC SR-UNSEC			Redemption 100.0000																	
75000*-AA-0	11/30/22		04/03/2018			46,799	46,799	46,351	46,458		341		341		46,799				822	11/30/2022	5
	RSC ACQUISITION INC FIRST LIEN TERM LOAN 2016																				
75000*-AB-8	11/30/22		04/05/2018	NON CASH RELATED		1,383,507	1,383,507	1,383,507	1,383,507						1,383,507				23,093	11/30/2022	5
	RSC ACQUISITION INC FIRST LIEN TERM LOAN 2016			Redemption 100.0000																	
75000*-AB-8	11/30/22		04/03/2018			3,563	3,563	3,563	3,563						3,563				63	11/30/2022	5
	RADIOLOGY PARTNERS INC SR-UNSEC			Redemption 100.0000																	
75041*-AC-7	12/04/23		06/29/2018			74,937	74,937	74,288	63,402		645		645		74,937				2,827	12/04/2023	4Z
	RADIOLOGY PARTNERS INC SR-UNSEC																				
75041*-AE-3	12/04/23		04/13/2018	Tax Free Exchange		110,118	110,118	110,118							110,118					12/04/2023	4Z
	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC			Redemption 100.0000																	
75216#-AA-6	7.600% 10/01/24		06/01/2018			123,220	123,220	123,220	123,220						123,220				3,905	10/01/2024	2FE
	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26			Redemption 100.0000																	
75409#-AA-3			06/12/2018			61,250	61,250	61,250	61,250						61,250				2,651	09/12/2026	2
	REALTY INCOME CORP SR UNSEC 3.650% 01/15/28																				
756109-AU-8			06/22/2018	BANK OF AMERICA		4,781,500	5,000,000	4,981,350	4,981,364		1,012		1,012		4,982,375		(200,875)	(200,875)	101,389	01/15/2028	2FE
	RECIPE ACQUISITION CORP SR-UNSEC			Redemption 100.0000																	
75621#-AA-5	09/30/22		06/29/2018			52,329	52,329	51,805	52,014		314		314		52,329				1,777	09/30/2022	5
	UPSTREAM REHABILITATION INC SR-SEC			Redemption 100.0000																	
75627@-AA-1	01/03/24		06/29/2018			86,500	86,500	86,068			433		433		86,500				1,928	01/03/2024	4Z
	REINALT-THOMAS CORP SR-UNSEC 7.780%			Redemption 100.0000																	
75935@-AJ-9	04/20/19		04/20/2018			2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				83,357	04/20/2019	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36																				
75971E-AF-3			06/01/2018	Paydown		2,786	2,786	1,301	1,306		1,480		1,480		2,786				62	11/25/2036	1FM
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52		06/20/2018	Paydown		246,119	246,119	246,054	246,566		(447)		(447)		246,119				4,948	09/20/2052	1FE
75975#-AL-3	RELADYNE INC. SR-UNSEC 11.836% 01/17/23		04/01/2018	DIRECT		1,930,500	1,980,000	1,930,500							1,930,500					01/17/2023	3Z
	RAMC 2004-1 AV1 FLT STEP IRC 2.471%																				
759950-CA-4	05/25/34		06/25/2018	Paydown		74,729	74,729	59,830	61,877		12,852		12,852		74,729				794	05/25/2034	1FM
	RAMC 2004-2 AF4 STEP AFC AS 5.392% 07/25/34																				
759950-CT-3			05/01/2018	Paydown		174,944	174,944	177,997	174,722		222		222		174,944				2,800	07/25/2034	1FM
	RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34																				
759950-CU-0			06/01/2018	Paydown		357,334	357,334	357,334	357,334						357,334				7,308	07/25/2034	1FM
	RAMC 2005-4 A6 STEP AFC NAS 5.749% 02/25/36																				
759950-GA-0			06/01/2018	Paydown		202,974	202,974	62,206	63,980		138,993		138,993		202,974				3,419	02/25/2036	1FM
	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36																				
759950-GW-2			06/01/2018	Paydown		96,080	96,080	60,379	60,729		35,350		35,350		96,080				2,438	05/25/2036	1FM
	REP WWEX ACQUISITION PARENT LL SR-UNSEC			Redemption 100.0000																	
76026#-AA-6	02/05/24		06/29/2018			23,524	23,524	23,524	23,524						23,524				555	02/05/2024	4
	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.837%																				
760985-6L-0	10/25/31		06/01/2018	Paydown		122,066	140,460	31,188	30,653		94,492		94,492		125,146		(3,080)	(3,080)	4,575	10/25/2031	1FM
	RAMP 2004-RS2 AI4 STEP AFC AS 5.630%																				
760985-Q3-8	02/25/34		06/01/2018	Paydown		640,727	640,727	640,727	640,727						640,727				14,846	02/25/2034	1FM
	RAMP 2003-RS1 AI5 STEP AFC AS 6.192%																				
760985-RX-1	02/25/33		06/01/2018	Paydown		4,034,176	4,034,176	4,033,928	4,030,868		3,308		3,308		4,034,176				124,342	02/25/2033	2FM
	RAMP 2003-RS4 AI5 STEP AFC SEQ AS 5.468%																				
760985-UR-0	05/25/33		06/01/2018	Paydown		1,318,695	1,318,695	1,318,606	1,317,677		1,017		1,017		1,318,695				35,804	05/25/2033	1FM
	RAMP 2003-RS5 AI5 STEP AFC AS 5.370%																				
760985-WY-3	06/25/33		06/01/2018	Paydown		1,926,364	1,926,364	1,925,236	1,924,427		1,937		1,937		1,926,364				51,219	06/25/2033	1FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		06/01/2018	Paydown		43,422	43,422	11,558	1,641		41,782		41,782		43,422				1,121	04/25/2035	1FM
76110H-J9-1	RALI 2004-QS16 1A5 NAS 5.500% 12/25/34		06/01/2018	Paydown		180,316	180,316	172,131	172,590		7,726		7,726		180,316				3,969	12/25/2034	2FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/19		06/01/2018	Paydown		4,182	4,229	3,881	4,229						4,229		(47)	(47)	99	05/25/2019	2FM
76110H-VH-9	RALI 2004-QS9 A1 PT AS 5.000% 06/25/19		06/01/2018	Paydown		142,300	142,300	132,878	133,283		9,017		9,017		142,300				3,012	06/25/2019	1FM
76110H-X5-3	RALI 2005-QS3 1A13 NAS 5.500% 03/25/35		06/01/2018	Paydown		164,320	164,320	148,911	149,825		14,495		14,495		164,320				3,797	03/25/2035	1FM
76110H-X8-7	RALI 2005-QS3 1A23 NAS 5.500% 03/25/35		06/01/2018	Paydown		455,015	564,257	457,507	457,582		86,531		86,531		544,113		(89,098)	(89,098)	13,420	03/25/2035	1FM
76110V-HJ-0	RFMS2 2001-HI4 A7 STEP 7.240% 10/25/26		06/01/2018	Paydown		60,343	60,343	60,309	60,138		205		205		60,343				1,887	10/25/2026	1FM
	RFMS2 2003-HI3 AI5 STEP SEQ 6.330% 10/25/33																				
76110V-NQ-7			04/01/2018	Paydown		147,138	147,138	147,123	146,812		326		326		147,138				3,105	10/25/2033	1FM
	RFMS2 2003-HI4 AI5 STEP SEQ 6.260% 02/25/29																				
76110V-PD-4			04/01/2018	Paydown		545,386	545,386	545,053	544,216		1,170		1,170		545,386				11,380	02/25/2029	1FM
	RFMS2 2004-HI1 A5 STEPPED RATE BOND 5.680%																				
76110V-PR-3	04/25/29		04/01/2018	Paydown		739,415	739,415	738,960	738,143		1,271		1,271		739,415				14,000	04/25/2029	1FM
	RFMS2 2004-HI1 M2 MEZ STEP 5.780% 04/25/29																				
76110V-PT-9			04/01/2018	Paydown		72,332	72,332	72,318	72,129		203		203		72,332				1,394	04/25/2029	1FM
	RFMS2 2005-HI2 A5 STEP SEQ 5.580% 05/25/35																				
76110V-RJ-9			04/01/2018	Paydown		1,194,818	1,194,818	1,194,213	1,193,578		1,240		1,240		1,194,818				22,224	05/25/2035	1FM
	RASC 2005-AHL3 A3 FLT STEP AFC IRC 2.431%			GOLDMAN SACHS & COMPANY																	
76110W-6M-3	11/25/35		05/01/2018			6,502,743	6,514,958	5,969,330	6,339,685		19,468		19,468		6,359,153		143,590	143,590	46,475	11/25/2035	1FM
	RASC 2005-AHL3 A3 FLT STEP AFC IRC 2.431%																				
76110W-6M-3	11/25/35		04/25/2018	Paydown		117,388	117,388	107,557	114,230		3,158		3,158		117,388				779	11/25/2035	1FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		06/01/2018	Paydown		34,332	34,332	34,171	34,173		159		159		34,332				979	10/25/2029	1FM
	RASC 2002-KS8 A5 STEP AFC AS 6.190%																				
76110W-QA-7	12/25/32		06/01/2018	Paydown		10,252,301	10,252,301	6,579,688	6,662,638		3,589,664		3,589,664		10,252,301				298,604	12/25/2032	1FM
	RASC 2003-KS4 AI5 STEP AFC AS 5.170%																				
76110W-RP-3	06/25/33		06/01/2018	Paydown		329,351	329,351	329,205	328,888		463		463		329,351				7,173	06/25/2033	1FM
	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.530%																				
76110W-RX-6	06/25/33		06/01/2018	Paydown			316,889	195			44		44		44		(44)	(44)	9,929	06/25/2033	1FM
	RASC 2003-KS7 AI5 STEP AFC AS 5.750%																				
76110W-SZ-0	09/25/33		06/01/2018	Paydown		1,068,756	1,068,756	1,062,207	1,063,179		5,576		5,576		1,068,756				21,395	09/25/2033	1FM
	RASC 2003-KS11 MII1 MEZ FLT STEP IR 2.976%																				
76110W-VV-5	01/25/34		06/25/2018	Paydown		67,876	67,876	59,820	61,492		6,385		6,385		67,876				777	01/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76110W-WF-9	RASC 2004-KS2 A15 STEP AFC AS 5.408% 03/25/34		06/01/2018	Paydown		365,267	365,267	365,196	364,902		364		364		365,267				8,228	03/25/2034	1FM
76110W-WK-8	RASC 2004-KS2 M13 MEZ AFC NAS 5.408% 03/25/34		04/01/2018	Paydown			42,168												762	03/25/2034	1FM
76110W-WN-2	RASC 2004-KS2 M21 MEZ FLT STEP IRC 2.856% 03/25/34		06/25/2018	Paydown		75,371	75,371	62,533	64,549		10,822		10,822		75,371				856	03/25/2034	1FM
76110W-XR-2	RASC 2004-KS4 A15 STEP AFC AS 5.210% 05/25/34		06/01/2018	Paydown		7,883,244	7,883,244	6,339,753	6,373,706		1,509,538		1,509,538		7,883,244				184,955	05/25/2034	1FM
76110W-YD-2	RASC 2004-KS5 A15 STEP AFC AS 4.898% 06/25/34		06/01/2018	Paydown		207,663	207,663	205,577	205,593		2,070		2,070		207,663				4,266	06/25/2034	1FM
76110W-ZN-9	RASC 2004-KS6 A15 CSTR STEP AFC AS 5.217% 07/25/34		06/01/2018	Paydown		311,347	311,347	308,487	309,780		1,567		1,567		311,347				6,734	07/25/2034	1FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		06/01/2018	Paydown		267,115	342,912	194,546	196,135		113,902		113,902		310,037		(42,922)	(42,922)	7,704	06/25/2035	1FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 2.591% 08/25/35		06/25/2018	Paydown		116,965	124,368	71,197	66,925		54,088		54,088		121,012		(4,047)	(4,047)	1,174	08/25/2035	1FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		06/01/2018	Paydown		141,389	150,338	84,702	70,620		75,117		75,117		145,737		(4,348)	(4,348)	3,530	08/25/2035	1FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		06/01/2018	Paydown		151,204	203,821	128,376	128,429		56,695		56,695		185,125		(33,921)	(33,921)	5,209	12/25/2035	1FM
76111X-C7-6	RFMSI 2005-S8 A3 NAS 5.500% 11/25/35		06/01/2018	Paydown		528,455	548,891	351,151	302,121		237,701		237,701		539,821		(11,366)	(11,366)	13,596	11/25/2035	1FM
76111X-E9-0	RFMSI 2005-S9 A9 Z SSNR AS 5.500% 12/25/35		06/01/2018	Paydown		122,866	122,866	92,292	83,130		39,737		39,737		122,866				2,670	12/25/2035	1FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		06/01/2018	Paydown		65,195	72,804	40,347	40,833		28,794		28,794		69,627		(4,432)	(4,432)	1,715	03/25/2036	1FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		06/01/2018	Paydown		113,236	113,236	113,873	113,550		(314)		(314)		113,236				2,241	12/25/2034	1FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 3.944% 09/25/35		06/01/2018	Paydown		54,718	55,258	41,502	37,616		17,475		17,475		55,090		(372)	(372)	898	09/25/2035	1FM
76112B-DT-4	RAMP 2004-RS10 A15 STEP AFC AS 6.050% 10/25/34		06/01/2018	Paydown		172,493	172,493	172,482	172,086		407		407		172,493				4,029	10/25/2034	1FM
76112B-HX-1	RAMP 2005-RS1 A15 CSTR STEP AFC AS 5.412% 01/25/35		06/01/2018	Paydown		321,947	321,947	321,947	321,947						321,947				7,250	01/25/2035	1FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		06/01/2018	Paydown		72,382	72,382	72,654	72,425		(43)		(43)		72,382				1,811	09/25/2034	1FM
76112B-V7-2	RAMP 2006-EFC1 M1 MEZ FLT STEP AFC 2.493% 02/25/36		05/17/2018	SEA PORT GROUP THE LLC		4,271,833	4,269,165	4,023,688	4,210,488		9,782		9,782		4,220,270		51,564	51,564	36,088	02/25/2036	1FM
76112B-V7-2	RAMP 2006-EFC1 M1 MEZ FLT STEP AFC 2.493% 02/25/36		04/25/2018	Paydown		210,329	210,329	198,235	207,438		2,891		2,891		210,329				1,431	02/25/2036	1FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 3.747% 09/19/35		06/01/2018	Paydown		356,002	356,002	210,705	125,941		230,061		230,061		356,002				5,531	09/19/2035	1FM
761266-A#-2	RESTAURANT TECHNOLOGIES-INC. SR-UNSEC 11/23/22		04/02/2018	Redemption 100.0000		46,628	46,628	46,170	46,237		390		390		46,628				756	11/23/2022	5*
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		06/15/2018	Redemption 100.0000		361,727	361,727	365,344	363,701		(1,974)		(1,974)		361,727				9,510	11/15/2024	2
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		06/01/2018	Paydown		221,064	255,544	167,703	131,003		108,798		108,798		239,802		(18,738)	(18,738)	6,777	04/25/2036	1FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		06/30/2018	Redemption 100.0000		75,017	75,017	75,017	75,017						75,017				1,720	06/30/2025	2FE
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		04/06/2018	Redemption 100.0000		256,267	256,267	258,005	257,347		(1,080)		(1,080)		256,267				9,877	07/06/2024	6AM
76970R-AC-0	ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23		06/29/2018	Redemption 100.0000		39,082	39,082	39,308	39,283		(201)		(201)		39,082				1,049	06/13/2023	4FE
77313D-AJ-0	ROCKET SOFTWARE INC ROCKET SOFTWARE INC 09/28/23		06/29/2018	Redemption 100.0000		7,984	7,984	7,904	7,784		201		201		7,984				417	09/28/2023	4FE
77828#-AA-2	ROSS JUPITER ASSOCIATES-LLC-PH SR-SEC 7.450% 11/08/19		06/08/2018	Redemption 100.0000		115,655	115,655	115,655	115,655						115,655				3,593	11/08/2019	1
78404#-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		06/30/2018	Redemption 100.0000		219,503	219,503	219,503	219,503						219,503				6,997	11/30/2022	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		06/10/2018	Redemption 100.0000		28,603	28,603	28,604	28,603						28,603				839	12/10/2024	1.
78409X-AF-7	SCS HOLDINGS I INC SCS HOLDINGS I INC 10/30/22		04/30/2018	Redemption 100.0000		183,486	183,486	184,108	184,010		(525)		(525)		183,486				3,650	10/30/2022	4FE
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		06/10/2018	Redemption 100.0000		24,909	24,909	24,909	24,909						24,909				730	12/10/2024	1.
78446T-AC-8	SLMA 2011-C A2B SEQ 4.540% 10/17/44		06/13/2018	JP MORGAN SECURITIES		21,102,357	20,837,815	21,074,891	21,049,059		(3,006)		(3,006)		21,046,052		56,305	56,305	394,182	10/17/2044	1FE
78446T-AC-8	SLMA 2011-C A2B SEQ 4.540% 10/17/44		06/15/2018	Paydown		3,368,203	3,368,203	3,406,523	3,402,348		(34,145)		(34,145)		3,368,203				142,148	10/17/2044	1FE
78446V-AB-5	SLMA 2012-A A2 SEQ 3.830% 01/17/45		05/29/2018	JP MORGAN SECURITIES		18,852,429	18,746,977	19,144,142	19,098,584		(6,402)		(6,402)		19,092,182		(239,753)	(239,753)	331,082	01/17/2045	1FE
78446V-AB-5	SLMA 2012-A A2 SEQ 3.830% 01/17/45		05/15/2018	Paydown		3,425,338	3,425,338	3,497,906	3,489,582		(64,244)		(64,244)		3,425,338				48,963	01/17/2045	1FE
78446X-AB-1	SLMA 2012-B A2 SEQ 3.480% 10/15/30		04/25/2018	DEUTSCHE BANK SECURITIES INCOR		2,426,537	2,423,508	2,427,174	2,426,413		(66)		(66)		2,426,346		191	191	30,924	10/15/2030	1FE
78446X-AB-1	SLMA 2012-B A2 SEQ 3.480% 10/15/30		06/15/2018	Paydown		1,128,317	1,128,317	1,130,023	1,129,669		(1,352)		(1,352)		1,128,317				13,088	10/15/2030	1FE
78466D-AZ-7	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 07/08/22		06/29/2018	Redemption 100.0000		98,565	98,565	99,181	99,095		(530)		(530)		98,565				1,781	07/08/2022	3FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2018	Redemption 100.0000		638,725	638,725	637,128			1,597		1,597		638,725				5,955	04/16/2025	3FE
78467J-AC-4	SS&C TECH HOLDINGS INC CO.GUARNT 5.875% 07/15/23		04/16/2018	Call 105.1720		4,732,740	4,500,000	4,500,000	4,500,000						4,500,000				431,756	07/15/2023	4FE
78468V-AA-0	NEOVIA LOGISTICS SERVICE SR SEC 8.875% 08/01/20		06/14/2018	U.S. BANCORP LIBRA		5,697,000	6,990,000	5,478,413	6,992,035		(554)	1,513,068	(1,513,622)		5,478,413		218,588	218,588	524,754	08/01/2020	5FE
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 3.721% 10/25/37		06/01/2018	Paydown		730,282	730,382	671,952	656,274		74,099		74,099		730,373		(92)	(92)	11,553	10/25/2037	1FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		06/30/2018	Redemption 100.0000		216,576	216,576	216,576	216,576						216,576				3,900	03/31/2037	2
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		06/05/2018	Redemption 100.0000		369,493	369,493	369,493	369,493						369,493				6,192	01/05/2029	1FE
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		06/15/2018	Redemption 100.0000		42,722	42,722	42,936			(214)		(214)		42,722				275	12/15/2039	1Z
784932-A*-6	SABA SOFTWARE INC SR-UNSEC 05/01/23		05/31/2018	Redemption 100.0000		50,386	50,386	49,879	40,101		462		462		50,386				1,106	05/01/2023	3FE
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		06/29/2018	Redemption 100.0000		5,507	5,507	5,512			(5)		(5)		5,507				46	02/22/2024	3FE
78616@-AA-8	SACRAMENTO FBI LEASE-BACKED 4.370% 09/15/36		06/15/2018	Redemption 100.0000		234,791	234,791	234,791	234,791						234,791				4,277	09/15/2036	1
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		06/10/2018	Redemption 100.0000		184,892	184,892	184,892	184,892						184,892				5,656	04/10/2021	2
79546V-AK-2	SALLY HOLDINGS/SALLY CAP CO.GUARNT 5.500% 11/01/23		05/10/2018	WELLS FARGO		6,947,500	7,000,000	7,000,000	7,000,000						7,000,000		(52,500)	(52,500)	206,403	11/01/2023	3FE
79546V-AL-0	SALLY HOLDINGS/SALLY CAP CO.GUARNT 5.625% 12/01/25		05/08/2018	WELLS FARGO		1,797,656	1,875,000	1,875,000	1,875,000						1,875,000		(77,344)	(77,344)	46,582	12/01/2025	3FE
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		06/01/2018	Paydown		6,231	6,231	5,873	6,200		31		31		6,231				215	12/25/2027	1FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		06/01/2018	Paydown		70,495	70,495	68,993	69,002		1,493		1,493		70,495				2,349	12/25/2027	1FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		06/01/2018	Paydown		40,859	40,859	40,854	40,827		33		33		40,859				1,569	06/25/2028	4FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		06/15/2018	Paydown		39,014	39,014	38,440	38,653		360		360		39,014				767	08/25/2031	3FM
79622@-AA-8	SAN ANTONIO SSA LEASE BKD PT T SR-SEC 4.650% 12/15/19		06/15/2018	Redemption 100.0000		155,158	155,158	155,158	155,158						155,158				3,008	12/15/2019	1
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/19/25		06/29/2018	Redemption 100.0000		5,300	5,300	5,274			27		27		5,300				103	01/19/2025	4FE
80372@-AB-6	SARNOVA HC LLC SR-UNSEC 01/28/22		04/04/2018	Redemption 100.0000		14,700,000	14,700,000	14,553,000	14,592,726		107,274		107,274		14,700,000				249,867	01/28/2022	4
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		06/15/2018	Redemption 100.0000		305,950	305,950	305,950	305,950						305,950				4,821	08/15/2035	1
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30		06/01/2018	Paydown		27,754	27,754	27,754	27,754						27,754				686	02/25/2030	1FM
805564-LV-1	SAST 2002-2 AF6 STEP AFC NAS 6.120% 11/25/30		06/01/2018	Paydown		2,858	2,858	2,808	2,825		33		33		2,858				53	11/25/2030	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
805564-PA-3	SAST 2003-3 AF5 STEP AFC AS 4.812% 12/25/33		06/01/2018	Paydown		192,676	192,676	192,676	192,676						192,676				3,934	12/25/2033	1FM
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		06/10/2018	Redemption 100.0000		22,919	22,919	22,919	22,919						22,919				690	04/10/2023	1
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		06/29/2018	Redemption 100.0000		157,356	157,356	158,024			(669)		(669)		157,356				1,901	08/14/2024	4FE
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		04/30/2018	Redemption 100.0000		61,393	61,393	61,240	61,253		140		140		61,393				920	06/21/2024	4FE
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		06/10/2018	Redemption 100.0000		166,418	166,418	172,335	169,402		(2,984)		(2,984)		166,418				4,054	07/10/2029	2
81375W-BN-5	SABR 2004-OP2 M1 MEZ FLT STEP IRC 3.066% 08/25/34		06/25/2018	Paydown		125,082	125,082	108,014	110,443		14,640		14,640		125,082				1,408	08/25/2034	1FM
81375W-EF-9	SABR 2005-FR2 M2 MEZ FLT STEP 3.066% 03/25/35		06/25/2018	Paydown		184,330	184,330	143,893	167,670		16,661		16,661		184,330				1,877	03/25/2035	1FM
81375W-HJ-8	CBASS 2006-CB1 AF3 STEP AFC AS 3.481% 01/25/36		06/01/2018	Paydown		360,375	360,375	265,992	267,360		93,015		93,015		360,375				4,987	01/25/2036	1FM
81375W-HK-5	CBASS 2006-CB1 AF4 STEP AFC NAS 3.481% 01/25/36		06/01/2018	Paydown		96,029	96,029	73,988	74,346		21,683		21,683		96,029				1,329	01/25/2036	1FM
81519*-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28		06/15/2018	Redemption 100.0000		45,402	45,402	45,402	45,402						45,402				1,221	06/15/2028	2
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 2.909% 08/20/34		06/20/2018	Paydown		356,761	356,761	339,369	339,339		17,423		17,423		356,761				3,383	08/20/2034	1FM
81744F-DW-4	SEMT 2004-9 A2 FLT STEP AFC 3.223% 10/20/34		06/20/2018	Paydown		207,606	207,606	148,139	138,298		69,308		69,308		207,606				2,101	10/20/2034	1FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		06/01/2018	Paydown		1,012	1,012	1,034	1,033		(21)		(21)		1,012				10	12/25/2042	1FM
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		04/25/2018	Paydown		394,565	394,565	394,565	394,565						394,565				7,852	01/25/2044	1FE
82568Q-AF-1	SHUTTERFLY INC SHUTTERFLY INC 08/17/24		04/03/2018	Redemption 100.0000		46,875	46,875	46,641	46,651		224		224		46,875				476	08/17/2024	3FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		06/20/2018	Paydown		1,376,958	1,376,958	1,376,611	1,376,711		248		248		1,376,958				18,180	03/20/2034	2AM
82652X-AB-2	SRFC 2016-1A B SUB 3.670% 03/21/33		06/20/2018	Paydown		377,658	377,658	377,572	377,591		67		67		377,658				5,754	03/21/2033	2AM
82670M-AB-4	SIGNODE INDUSTRIAL GROUP SIGNODE INDUSTRIAL GROUP 05/01/21		04/03/2018	Redemption 100.0000		23,726,852	23,726,852	23,676,669	23,701,022		25,830		25,830		23,726,852				279,557	05/01/2021	4FE
827048-AP-4	SILGAN HOLDINGS INC SR UNSEC 5.000% 04/01/20		04/17/2018	Call 100.0000		22,098,000	22,098,000	22,098,000	22,098,000						22,098,000				598,487	04/01/2020	3FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		06/05/2018	Redemption 100.0000		356,859	356,859	356,859	356,859						356,859				5,667	12/05/2028	1
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		06/05/2018	Redemption 100.0000		96,598	96,598	96,598	96,598						96,598				1,566	12/05/2028	1
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		06/10/2018	Redemption 100.0000		147,485	147,485	147,485	147,485						147,485				2,650	12/31/2036	1
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		06/10/2018	Redemption 100.0000		27,335	27,335	27,335	27,335						27,335				828	03/10/2025	1
83149U-AB-7	SLMA 2011-B A2 SEQ 3.740% 02/15/29		05/29/2018	JP MORGAN SECURITIES		16,467,812	16,380,789	16,440,219	16,380,789						16,380,789		87,023	87,023	282,496	02/15/2029	1FE
83149U-AB-7	SLMA 2011-B A2 SEQ 3.740% 02/15/29		05/15/2018	Paydown		2,681,136	2,681,136	2,690,863	2,681,136						2,681,136				37,479	02/15/2029	1FE
83174#-AA-0	SMILE DOCTORS LLC SR-UNSEC 10/06/22		06/29/2018	Redemption 100.0000		18,387	18,387	18,203	18,210		177		177		18,387				631	10/06/2022	5
83174#-AB-8	SMILE DOCTORS LLC SR-UNSEC 10/06/22		06/29/2018	Redemption 100.0000		8,419	8,419	8,419	2,047						8,419				243	10/06/2022	5
83415Y-AA-8	SOLARAY LLC SR-UNSEC 09/08/23		04/03/2018	Redemption 100.0000		47,694	47,694	47,298	47,341		353		353		47,694				954	09/08/2023	4
83415Y-AC-4	SOLARAY LLC SR-UNSEC 09/08/23		06/29/2018	Redemption 100.0000		21,425	21,425	21,425	17,710						21,425				465	09/08/2023	4
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		06/30/2018	Redemption 100.0000		49,123	49,123	49,123	49,123						49,123				970	06/30/2035	2FE
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		06/20/2018	Paydown		217,669	217,669	225,933	224,984		(7,315)		(7,315)		217,669				4,361	11/20/2038	3AM
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		06/20/2018	Paydown		227,347	227,347	233,531	230,651		(3,304)		(3,304)		227,347				4,402	04/20/2044	3AM
83420L-AB-7	SOLENIS INTERNATIONAL LP SOLENIS INTERNATIONAL LP 07/31/21		06/26/2018	Redemption 100.0000		11,927,448	11,927,448	11,940,210	11,934,510		(7,062)		(7,062)		11,927,448				348,482	07/31/2021	4FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83420L-AF-8	SOLENIS INTERNATIONAL LP SOLENIS INTERNATIONAL LP 07/31/22		06/26/2018	Redemption 100.0000		6,000,000	6,000,000	5,988,750	5,992,237		7,763		7,763		6,000,000				296,604	07/31/2022	5FE
83616*-AB-8	SOURCE REFRIGERATION & HVAC IN SR-UNSEC 12/17/20		04/30/2018	Redemption 100.0000		4,858,594	4,858,594	4,802,062	4,817,452		41,142		41,142		4,858,594				113,202	12/17/2020	5
83616*-AC-6	SOURCE REFRIGERATION & HVAC IN SR-UNSEC 12/17/20		04/30/2018	Redemption 100.0000		6,666,667	6,666,667	6,666,667	6,666,667						6,666,667				155,331	12/17/2020	5
842434-CD-2	SOUTHERN CALIF GAS CO 1ST MORTG 5.450% 04/15/18		04/15/2018	Maturity		25,000,000	25,000,000	24,950,500	24,998,609		1,391		1,391		25,000,000				681,250	04/15/2018	1FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40		06/15/2018	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				41,071	06/15/2040	2
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		05/01/2018	Paydown		9,653	9,653	9,653	9,653						9,653				271	05/25/2027	1FM
84473@-AB-6	SOUTHTRUST CORP SOUTHTRUST MOBILE SERVICES FUN 7.590% 12/31/26		06/25/2018	Paydown		378,763	378,763	376,831	378,373		390		390		378,763				11,900	12/31/2026	1FE
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		06/01/2018	Paydown		25,757	25,757	13,611	13,456		12,301		12,301		25,757				873	12/25/2030	2FM
84611U-AC-2	SOVOS BRANDS INTERMEDIATE INC SR-UNSEC 07/18/24		06/29/2018	Redemption 100.0000		27,284	27,284	27,148	27,154		130		130		27,284				845	07/18/2024	4
84751P-AX-7	SURF 2003-BC3 M1 MEZ FLT STEP IRC 3.066% 08/25/34		06/25/2018	Paydown		27,823	27,823	26,554	26,763		1,060		1,060		27,823				281	08/25/2034	1FM
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		06/29/2018	Redemption 100.0000		19,508	19,508	19,484			24		24		19,508				381	01/31/2025	4FE
84850X-AG-7	SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22		06/29/2018	Redemption 100.0000		104,152	104,152	104,717			(565)		(565)		104,152				1,310	11/14/2022	4FE
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		06/30/2018	Redemption 100.0000		103,250	103,250	103,250	103,250						103,250				1,988	03/31/2033	2FE
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		06/30/2018	Redemption 100.0000		54,388	54,388	54,470	54,455		(67)		(67)		54,388				1,441	03/29/2033	2FE
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		06/10/2018	Redemption 100.0000		29,896	29,896	29,896	29,896						29,896				890	02/10/2025	1
85022W-AA-2	SCFT 2016-AA A SEQ 3.050% 04/25/29		06/25/2018	Paydown		1,024,295	1,024,295	1,024,255	1,024,258		36		36		1,024,295				12,875	04/25/2029	1FE
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		06/15/2018	Redemption 100.0000		56,197	56,197	56,197	56,197						56,197				937	06/15/2022	1
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/01/2018	Redemption 100.0000		943,987	943,987	943,987	943,987						943,987				23,600	04/01/2039	2AM
855031-AP-5	STAPLES INC STAPLES INC 09/12/24		05/01/2018	Redemption 100.0000		125,000	125,000	124,688	124,702		298		298		125,000				2,756	09/12/2024	4FE
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 3.858% 01/25/37		06/01/2018	Paydown		1,491,241	1,641,978	1,478,706	1,485,609		141,288		141,288		1,626,898		(135,656)	(135,656)	24,508	01/25/2037	1FM
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		06/30/2018	Redemption 100.0000		509,115	509,115	509,115	509,115						509,115				9,724	06/30/2047	2FE
85932#-AA-8	STERLING-GRAND PRAIRIE TX-LLC- SR-SEC 6.830% 09/10/24		06/10/2018	Redemption 100.0000		26,031	26,031	26,031	26,031						26,031				9,684	09/10/2024	1
85936@-AA-6	STERLING-IRVING TX-LLC-ALLSTAT SR-SEC 6.830% 09/10/24		06/10/2018	Redemption 100.0000		26,794	26,794	26,794	26,794						26,794				800	09/10/2024	1
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		06/15/2018	Redemption 100.0000		27,498	27,498	27,498	27,498						27,498				649	09/15/2025	1
85948#-AA-0	STERLING-ORLANDO FL-LLC-ALLSTA SR-SEC 6.980% 12/01/24		06/01/2018	Redemption 100.0000		28,688	28,688	28,688	28,688						28,688				835	12/01/2024	1
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		06/10/2018	Redemption 100.0000		27,210	27,210	27,210	27,210						27,210				819	07/10/2025	1
85960#-AA-3	STERLING-TAMPA FL-LLC-ALLSTATE SR-SEC 6.880% 10/01/24		06/01/2018	Redemption 100.0000		27,910	27,910	27,910	27,910						27,910				801	10/01/2024	1
85962#-AA-1	STERLING-THORNTON CO-LLC-ALLST SR-SEC 7.220% 04/01/25		06/10/2018	Redemption 100.0000		31,095	31,095	31,095	31,095						31,095				942	03/10/2025	1
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		06/29/2018	Redemption 100.0000		16,150	16,150	16,230			(81)		(81)		16,150				297	06/30/2023	4FE
86336D-AA-3	RROW 2004-1A A SEQ 7.450% 04/20/24		04/20/2018	Paydown		1,079,895	1,079,895	1,079,895	1,079,895						1,079,895				(18,377)	04/20/2024	2AM
863579-DQ-8	SARM 2004-17 A1 CSTR AS 2.558% 11/25/34		06/01/2018	Paydown		97,246	97,246	86,670	87,137		10,109		10,109		97,246				949	11/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
	SARM 2006-1 6A1 CSTR PT SSNR AS 3.662%																				
863579-Q4-3	02/25/36		06/01/2018	Paydown		189,351	189,863	94,767	77,286		112,257		112,257		189,543		(192)	(192)	3,283	02/25/2036	1FM
86358E-A8-9	SAIL 2006-1 A3 FLT STEP 2.291% 01/25/36		04/25/2018	Paydown		241,641	241,641	204,187	236,677		4,964		4,964		241,641				1,568	01/25/2036	1FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 2.796% 03/25/34		06/25/2018	Paydown		116,445	116,445	106,697	109,174		7,271		7,271		116,445				1,143	03/25/2034	1FM
	SAIL 2004-11 M1 MEZ FLT STEP IRC 3.021%																				
86358E-PQ-3	01/25/35		06/25/2018	Paydown		456,444	456,444	394,040	417,792		38,652		38,652		456,444				5,775	01/25/2035	1FM
	SAIL 2005-5 M2 MEZ FLT STEP IRC 2.781%			MORGAN STANLEY & CO.																	
86358E-TG-1	06/25/35		05/17/2018	INC.		2,997,796	2,995,807	1,715,099	2,843,627		35,092		35,092		2,878,719		119,078	119,078	28,969	06/25/2035	1FM
	SAIL 2005-5 M2 MEZ FLT STEP IRC 2.781%																				
86358E-TG-1	06/25/35		04/25/2018	Paydown		214,955	214,955	123,061	204,035		10,919		10,919		214,955				1,677	06/25/2035	1FM
	SAIL 2005-HE3 M1 MEZ FLT STEP 2.818%																				
86358E-WX-0	09/25/35		06/25/2018	Paydown		611,444	611,444	535,013	557,172		54,272		54,272		611,444				6,142	09/25/2035	1FM
	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32																				
86358R-XZ-5			06/01/2018	Paydown		18,504	18,504	17,303	17,309		1,195		1,195		18,504				265	02/25/2032	5AM
	SASC 2005-2XS 1A4 STEP AFC AS 5.860%																				
86359B-2E-0	02/25/35		06/01/2018	Paydown		1,721,427	1,721,427	1,720,620	1,721,427						1,721,427				38,909	02/25/2035	1FM
	SASC 2005-2XS 2A1 XRESET FTV FLT DL 2.482%																				
86359B-2H-3	02/25/35		06/01/2018	Paydown		8,720	8,720	8,720	8,720						8,720				81	02/25/2035	1FM
	SASC 2005-4XS 1A4B STEP AFC AS 5.750%																				
86359B-4V-0	03/25/35		06/01/2018	Paydown		1,026,364	1,026,364	928,088	932,540		93,824		93,824		1,026,364				19,695	03/25/2035	1FM
	SASC 2005-4XS 3A5 STEP AFC AS 5.340%																				
86359B-5H-0	03/25/35		06/01/2018	Paydown		1,147,060	1,147,060	1,146,343	1,145,489		1,571		1,571		1,147,060				21,496	03/25/2035	1FM
	SASC 2005-7XS 1A3 STEP AFC AS 5.540%																				
86359B-7H-8	04/25/35		06/01/2018	Paydown		1,060,910	1,060,910	1,060,744	1,059,507		1,403		1,403		1,060,910				23,624	04/25/2035	1FM
	SASC 2005-WF2 M1 MEZ FLT STEP IRC 2.661%			NOMURA SECURITIES INTL																	
86359D-DB-0	05/25/35		05/17/2018	INC.		5,150,904	5,163,004	4,982,805	5,045,551		7,547		7,547		5,053,097		97,806	97,806	47,413	05/25/2035	1FM
	SASC 2005-WF2 M1 MEZ FLT STEP IRC 2.661%																				
86359D-DB-0	05/25/35		04/25/2018	Paydown		126,039	126,039	121,640	123,172		2,867		2,867		126,039				933	05/25/2035	1FM
	SASC 2005-9XS 1A3A STEP AFC AS 5.750%																				
86359D-EM-5	06/25/35		06/01/2018	Paydown		234,917	234,917	234,844	234,599		318		318		234,917				5,691	06/25/2035	1FM
	SASC 2005-14 1A1 FLT IRC SSNR AS 2.391%																				
86359D-JL-2	07/25/35		06/25/2018	Paydown		68,054	68,054	47,993	47,810		20,243		20,243		68,054				459	07/25/2035	1FM
	SASC 2005-WF3 M1 MEZ FLT STEP IRC 2.811%																				
86359D-LL-9	07/25/35		06/25/2018	Paydown		131,144	131,144	113,572	126,214		4,929		4,929		131,144				1,322	07/25/2035	1FM
	LXS 2005-2 1A1 FLT STEP SSNR AS 2.651%			MORGAN STANLEY & CO.																	
86359D-MN-4	08/25/35		05/17/2018	INC.		4,051,444	4,050,811	3,868,002	3,964,242		22,851		22,851		3,987,093		64,351	64,351	37,035	08/25/2035	1FM
	LXS 2005-2 1A1 FLT STEP SSNR AS 2.651%																				
86359D-MN-4	08/25/35		04/25/2018	Paydown		132,556	132,556	126,574	129,723		2,833		2,833		132,556				977	08/25/2035	1FM
	LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35																				
86359D-MX-2			06/01/2018	Paydown		1,026,048	1,026,048	892,639	897,328		128,721		128,721		1,026,048				21,918	08/25/2035	1FM
	SASC 2005-S5 M1 MEZ STEP AFC 5.500%																				
86359D-PP-6	08/25/35		06/01/2018	Paydown		3,589,090	3,589,090	2,754,908	2,800,851		788,239		788,239		3,589,090				82,294	08/25/2035	1FM
	SASC 2005-16 1A2 SEQ SSNR AS 5.500%																				
86359D-QL-4	09/25/35		06/01/2018	Paydown		43,814	43,940	39,249	36,961		6,957		6,957		43,919		(104)	(104)	1,009	09/25/2035	1FM
	SASC 2005-OPT1 A2 FLT STEP SEQ 2.301%																				
86359D-VC-8	11/25/35		06/07/2018	WELLS FARGO		16,174,255	16,250,429	13,469,660	14,576,759		370,351		370,351		14,947,110		1,227,145	1,227,145	145,960	11/25/2035	1FM
	SASC 2005-OPT1 A2 FLT STEP SEQ 2.301%																				
86359D-VC-8	11/25/35		05/25/2018	Paydown		449,158	449,158	372,298	402,898		46,260		46,260		449,158				3,436	11/25/2035	1FM
86359D-ZF-7	LBSBC 2006-1A 3A3 AFC SEQ 1.008% 04/25/31		05/01/2018	Paydown		44,107	44,107	44,097	44,056		51		51		44,107				1,176	04/25/2031	1FE
	SAMI 2004-AR8 M MEZ FLT STEP AFC 2.760%																				
86359L-GN-3	05/19/35		06/19/2018	Paydown		340,978	340,978	299,208	300,641		40,337		40,337		340,978				3,049	05/19/2035	1FM
	SAMI 2007-AR4 A4A FLT STEP SSNR AS 2.271%																				
86364M-AD-2	09/25/47		06/25/2018	Paydown		180,492	180,492	144,845	146,387		34,105		34,105		180,492				1,356	09/25/2047	1FM
	SURGERY CENTER HOLDINGS INC SURGERY CENTER			Redemption 100.0000																	
86880N-AU-7	HOLDINGS INC 08/31/24		06/29/2018			41,625	41,625	41,610	41,610		15		15		41,625				929	08/31/2024	4FE
	TBW 2006-6 A4 STEP AFC IRC AS 5.920%																				
87222P-AE-3	01/25/37		06/01/2018	Paydown		426,304	426,304	121,358	122,884		303,420		303,420		426,304				8,771	01/25/2037	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87239P-AC-8	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		06/14/2018	Redemption 100.0000		857,143	857,143	861,831			(4,689)		(4,689)		857,143				24,668	08/04/2023	3FE
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		06/29/2018	Redemption 100.0000		20,201	20,201	20,262	12,275		(61)		(61)		20,201				306	08/04/2023	3FE
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		06/01/2018	Taxable Exchange		4,819,287	4,824,643	4,839,229	2,931,692		(986)		(986)		4,838,215		(18,927)	(18,927)	55,972	08/04/2023	3FE
87243B-AB-5	BOARDWALK PIPELINES LLC CO.GUARNT 5.200% 06/01/18		06/01/2018	Maturity		22,000,000	22,000,000	20,947,770	21,953,012		46,988		46,988		22,000,000				572,000	06/01/2018	2FE
87264A-AE-5	T-MOBILE USA INC CO.GUARNT 6.836% 04/28/23		04/28/2018	Call 103.4180		1,421,998	1,375,000	1,347,500	1,357,636		890		890		1,358,526		16,474	16,474	117,494	04/28/2023	3FE
87305V-AJ-9	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		04/27/2018	Tax Free Exchange		1,271,814	1,275,000	1,271,813			1		1		1,271,814					09/28/2024	3FE
87342R-AA-2	BELL 2016-1A A2I SEQ 3.832% 05/25/46		05/25/2018	Paydown		37,500	37,500	37,500	37,500						37,500				719	05/25/2046	2AM
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		05/25/2018	Paydown		91,250	91,250	91,250	91,250						91,250				1,997	05/25/2046	2AM
87422L-AK-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/06/23		06/29/2018	Redemption 100.0000		50,187	50,187	49,873	49,903		284		284		50,187				1,453	07/06/2023	3FE
875127-AX-0	TAMPA ELECTRIC CO SR UNSEC 6.100% 05/15/18		05/15/2018	Maturity		10,000,000	10,000,000	10,298,800	10,015,660		(15,660)		(15,660)		10,000,000				305,000	05/15/2018	2FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		06/15/2018	Paydown		674,013	674,013	674,006	674,007		6		6		674,013				8,860	06/15/2028	1FE
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		06/15/2018	Paydown		111,698	111,698	111,354	111,425		273		273		111,698				2,155	06/15/2028	1FE
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 3.210% 06/19/33		06/01/2018	Paydown				113,342	31,708		(31,708)		(31,708)						34,737	06/19/2033	6*
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		06/29/2018	Redemption 100.0000		73,778	73,778	73,483	73,501		277		277		73,778				1,672	02/06/2024	4FE
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		06/30/2018	Redemption 100.0000		70,317	70,317	70,317	70,317						70,317				1,612	06/30/2025	2FE
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24		06/29/2018	Redemption 100.0000		50,000	50,000	49,859	49,872		128		128		50,000				1,196	05/01/2024	4FE
880349-AR-6	TENNECO INC CO.GUARNT 5.000% 07/15/26		06/20/2018	BANK OF AMERICA		4,590,250	5,000,000	5,000,000	5,000,000						5,000,000		(409,750)	(409,750)	231,139	07/15/2026	3FE
881561-2F-0	TMTS 2006-5 1A2B FLT STEP IRC 2.301% 07/25/37		06/25/2018	Paydown		492,892	492,892	428,083	444,473		48,419		48,419		492,892				4,022	07/25/2037	1FM
881561-ZF-4	TMTS 2005-16HE AV2 FLT STEP IRC AS 2.381% 09/25/36		05/17/2018	NOMURA SECURITIES INTL INC.		4,387,114	4,427,934	3,077,414	3,740,503		88,177		88,177		3,828,680		558,434	558,434	37,794	09/25/2036	1FM
881561-ZF-4	TMTS 2005-16HE AV2 FLT STEP IRC AS 2.381% 09/25/36		04/25/2018	Paydown		27,687	27,687	19,242	23,389		4,298		4,298		27,687				193	09/25/2036	1FM
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		06/30/2018	Redemption 100.0000		4,526,593	4,526,593	4,526,593	4,526,593						4,526,593				93,248	06/30/2034	2FE
883556-AZ-5	THERMO FISHER SCIENTIFIC SR UNSEC 3.600% 08/15/21		06/13/2018	BANK OF AMERICA		9,151,891	9,105,000	9,087,609	9,097,966		832		832		9,098,798		53,092	53,092	273,150	08/15/2021	2FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 3.300% 10/25/43		06/01/2018	Paydown		546,570	546,570	542,908	542,782		3,787		3,787		546,570				8,359	10/25/2043	1FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 4.070% 11/25/46		06/25/2018	Paydown		234,244	234,397	181,803	182,128		52,235		52,235		234,363		(119)	(119)	3,072	11/25/2046	1FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		06/15/2018	Paydown		14,566	14,566	19,100	18,681		(4,115)		(4,115)		14,566				489	06/15/2045	1FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		06/15/2018	Paydown		52,458	52,458	60,767	60,342		(7,884)		(7,884)		52,458				1,212	07/15/2059	1FE
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUBORDINATED NOTE-E CLO 0.000% 10/20/28		04/20/2018	Capital Distribution		53,122		53,122	53,122						53,122					10/20/2028	6*
887317-AR-6	WARNER MEDIA LLC CO.GUARNT 4.050% 12/15/23		06/29/2018	Various		19,832,307	19,850,000	19,790,252	19,811,545		2,880		2,880		19,814,425		17,882	17,882	439,346	12/15/2023	2FE
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		06/29/2018	Redemption 100.0000		31,500	31,500	31,185	31,188		312		312		31,500				925	11/22/2024	4Z
89334G-AU-8	TRANS UNION LLC TRANS UNION LLC 04/09/23		06/29/2018	Redemption 100.0000		110,604	110,604	110,589	110,590		15		15		110,604				2,090	04/09/2023	3FE
89364M-BL-7	TRANSDIGM INC TRANSDIGM INC 06/09/23		05/31/2018	Taxable Exchange		27,876,759	27,949,988	27,965,919	27,965,321		(954)		(954)		27,964,367		(87,608)	(87,608)	536,121	06/09/2023	3FE
89364M-BP-8	TRANSDIGM INC TRANSDIGM INC 06/09/23		06/29/2018	Redemption 100.0000		69,875	69,875	69,692			183		183		69,875				261	06/09/2023	4FE
89417E-AE-9	TRAVELERS COS INC SR UNSEC 5.800% 05/15/18		05/15/2018	Maturity		20,000,000	20,000,000	19,981,800	19,999,132		868		868		20,000,000				580,000	05/15/2018	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89655#-AA-5	TRINITY PT 1 LTD-WALMART SR-SEC 7.010% 03/15/20		06/15/2018	Redemption 100.0000		307,301	307,301	307,301	307,301						307,301				8,983	03/15/2020	2
89655@-AA-7	TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20		06/15/2018	Redemption 100.0000		182,124	182,124	182,124	182,124						182,124				5,384	07/15/2020	2
89679H-AA-3	TCF 2017-1A A SEQ 3.520% 06/20/42		06/20/2018	Paydown		250,855	250,855	250,810	250,812		43		43		250,855				3,681	06/20/2042	1FE
89679H-AE-5	TCF 2017-2A A SEQ 3.620% 08/20/42		06/20/2018	Paydown		344,707	344,707	344,667	344,668		39		39		344,707				5,202	08/20/2042	1FE
89679H-AJ-4	TCF 2018-1A A SEQ 3.950% 03/20/43		06/20/2018	Paydown		375,000	375,000	374,929			71		71		375,000				2,469	03/20/2043	1FE
89705D-AD-4	TRONOX FINANCE LLC TRONOX FINANCE LLC 09/22/24		06/29/2018	Redemption 100.0000		51,148	51,148	51,078	51,080		69		69		51,148				1,293	09/22/2024	3FE
89705D-AE-2	TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER 09/22/24		06/30/2018	Redemption 100.0000		22,164	22,164	22,134	22,134		30		30		22,164				560	09/22/2024	3FE
89783@-AA-2	TRUCO ENTERPRISES SUB-UNSEC 11.500% 10/26/21		04/25/2018	Redemption 100.0000		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				844,931	10/26/2021	5*
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		06/15/2018	Redemption 100.0000		201,923	201,923	201,923	201,923						201,923				3,283	07/15/2047	1
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		06/28/2018	Redemption 100.0000		668,120	668,120	668,120	668,120						668,120				9,308	05/28/2029	1FE
90338N-A*-4	US EXPRESS ENTERPRISES SUB-UNSEC 05/30/19		06/18/2018	Redemption 100.0000		10,499,431	10,499,431	10,394,437	10,462,387		37,044		37,044		10,499,431				636,980	05/30/2019	4
90350V-AC-2	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/28/22		06/29/2018	Redemption 100.0000		209,444	209,444	209,750	209,711		(267)		(267)		209,444				6,090	07/28/2022	4FE
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		06/29/2018	Redemption 100.0000		146,906	146,906	146,611	134,096		295		295		146,906				3,616	05/16/2024	4FE
90352Y-AB-6	USRP HLDGS INC TERM LOAN 1ST LIEN 03/29/25		06/30/2018	Redemption 100.0000		43,750	43,750	43,531			219		219		43,750				470	03/29/2025	4Z
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		06/15/2018	Redemption 100.0000		1,219,959	1,219,959	1,219,959	1,219,959						1,219,959				24,458	03/15/2040	1
90366#-AA-3	USJ-IMECO HLDG CO LLC SR-SEC 04/16/20		06/04/2018	Redemption 100.0000		13,085,401	13,085,401	13,019,974	13,056,466		28,936		28,936		13,085,401				163,465	04/16/2020	4
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2018	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026	1FE
907834-AF-2	ANADARKO HOLDING CO SR UNSEC 7.050% 05/15/18		05/15/2018	Maturity		2,500,000	2,500,000	2,673,575	2,507,792		(7,792)		(7,792)		2,500,000				88,125	05/15/2018	3FE
908594-AB-0	UNION TANK CAR CO INC SR-UNSEC 5.640% 06/01/19		06/01/2018	Redemption 100.0000		3,181,818	3,181,818	3,181,818	3,181,818						3,181,818				89,727	06/01/2019	1
908594-AC-8	UNION TANK CAR CO INC SR-UNSEC 4.710% 05/15/20		05/18/2018	Redemption 100.0000		1,818,182	1,818,182	1,818,182	1,818,182						1,818,182				42,818	05/15/2020	1
911312-AM-8	UNITED PARCEL SERVICE SR UNSEC 3.125% 01/15/21		05/02/2018	WELLS FARGO		2,514,225	2,500,000	2,483,250	2,494,469		593		593		2,495,062		19,163	19,163	62,717	01/15/2021	1FE
912877-X*-3	U.S. TRUST CO OF NY TRST-1ST A SR-SEC 6.950% 12/15/20		06/15/2018	Redemption 100.0000		883,515	883,515	883,515	883,515						883,515				30,702	12/15/2020	2
91335P-AE-9	UNIVAR USA INC UNIVAR USA INC 07/01/24		06/29/2018	Redemption 100.0000		4,003,052	4,003,052	4,007,416	4,007,367		(4,314)		(4,314)		4,003,052				64,856	07/01/2024	4FE
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 09/15/18		06/15/2018	Paydown		936	936				936		936		936				7	09/15/2018	6*
91822N-AD-6	VF HOLDING CORP VF HOLDING CORP 06/30/23		06/29/2018	Redemption 100.0000		30,625	30,625	30,759	30,740		(115)		(115)		30,625				771	06/30/2023	4FE
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		06/15/2018	Redemption 100.0000		1,486,661	1,486,661	1,486,661	1,486,661						1,486,661				15,656	07/15/2036	1
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		06/15/2018	Redemption 100.0000		623,606	623,606	623,606	623,606						623,606				9,940	05/15/2035	2
91848*-AA-3	VA GREEN BAY LEASE FINANCE TRU SR-SEC 4.480% 03/15/33		06/15/2018	Redemption 100.0000		258,363	258,363	258,363	258,363						258,363				4,825	03/15/2033	1
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37		06/15/2018	Redemption 100.0000		263,166	263,166	263,166	263,166						263,166				4,651	02/15/2037	1
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		06/15/2018	Redemption 100.0000		106,302	106,302	106,302	106,302						106,302				2,101	10/15/2035	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
91853@-AB-1	VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35		06/15/2018	Redemption 100.0000		175,359	175,359	175,359	175,359						175,359				3,282	12/15/2035	1.
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		06/15/2018	Redemption 100.0000		211,565	211,565	211,565	211,565						211,565				3,192	08/15/2036	2
91865F-AF-6	VACO HLDGS LLC SR-UNSEC 11/09/22		06/21/2018	Redemption 100.0000		6,290,000	6,290,000	6,290,000							6,290,000				9,810	11/09/2022	4Z
91865F-AG-4	VACO HLDGS LLC SR-UNSEC 11/09/23		04/03/2018	Redemption 100.0000		93,750	93,750	93,281	93,289		461		461		93,750				1,641	11/09/2023	4Z
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		06/15/2018	Redemption 100.0000		20,584	20,584	20,584	20,584						20,584				403	04/15/2046	1FE
91913Y-AN-0	VALERO ENERGY CORP SR UNSEC 9.375% 03/15/19		06/18/2018	Call 104.9300		16,788,800	16,000,000	15,978,720	15,996,275		1,381		1,381		15,997,656		2,344	2,344	1,926,300	03/15/2019	2FE
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.030% 02/18/43		06/03/2018	Redemption 100.0000		32,343	32,343	32,343	32,343						32,343				539	02/18/2043	1.
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS SR-UNSEC 12/07/23		06/29/2018	Redemption 100.0000		50,000	50,000	49,500	49,503		497		497		50,000				2,201	12/07/2023	5*
92343V-BY-9	VERIZON COMMUNICATIONS SR UNSEC 4.150% 03/15/24		06/21/2018	Taxable Exchange		16,512,465	16,250,000	16,223,675	16,232,390		1,178		1,178		16,233,568		278,898	278,898	337,188	03/15/2024	2FE
92343V-EQ-3	VERIZON COMMUNICATIONS SR UNSEC 4.329% 09/21/28		06/22/2018	TENDER SALE		463	462	458							458		5	5		09/21/2028	2FE
92532Y-AB-5	VERSUM MATERIALS INC VERSUM MATERIALS INC 09/29/23		06/29/2018	Redemption 100.0000		19,642	19,642	19,764	8,725		(121)		(121)		19,642				330	09/29/2023	3FE
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23		06/15/2018	Redemption 100.0000		339,671	339,671	339,671	339,671						339,671				9,135	08/15/2023	1.
92556*-AA-3	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		06/29/2018	Redemption 100.0000		22,138	22,138	21,903	21,955		183		183		22,138				985	07/15/2021	5*
92556*-AB-1	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		06/29/2018	Redemption 100.0000		5,471	5,471	5,471	5,199						5,471				272	07/15/2021	5*
927804-FF-6	VIRGINIA ELEC & POWER CO SR UNSEC 5.400% 04/30/18		04/30/2018	Maturity		11,000,000	11,000,000	10,975,250	10,998,884		1,116		1,116		11,000,000				297,000	04/30/2018	2FE
92856P-A*-7	MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628% 12/19/22		06/19/2018	Redemption 100.0000		1,161,822	1,161,822	701,448	701,448		460,374		460,374		1,161,822				38,503	12/19/2022	3.
929227-5D-4	WAMU 2003-S4 2A11 PAC-11 AS 5.500% 06/25/33		06/01/2018	Paydown		337,247	337,247	335,162	335,249		1,998		1,998		337,247				7,656	06/25/2033	1FM
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 3.278% 10/25/35		06/01/2018	Paydown		68,345	68,345	33,216	19,563		48,782		48,782		68,345				942	10/25/2035	1FM
92922F-4S-4	WAMU 2005-AR13 A1B3 FLT STEP AFC SS 2.451% 10/25/45		06/25/2018	Paydown		1,624,325	1,624,325	1,513,079	1,513,001		111,324		111,324		1,624,325				14,564	10/25/2045	1FM
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 2.371% 11/25/45		06/25/2018	Paydown		384,079	384,079	359,422	359,104		24,975		24,975		384,079				3,431	11/25/2045	1FM
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 2.501% 11/25/45		06/25/2018	Paydown		598,232	598,232	543,942	549,812		48,420		48,420		598,232				5,691	11/25/2045	1FM
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 2.431% 11/25/45		06/25/2018	Paydown		336,462	336,462	304,042	307,157		29,306		29,306		336,462				3,095	11/25/2045	1FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.398% 12/25/35		06/01/2018	Paydown		906,207	906,207	826,210	806,699		99,508		99,508		906,207				13,055	12/25/2035	1FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.707% 04/25/35		06/01/2018	Paydown		1,075,420	1,075,420	801,708	699,120		376,300		376,300		1,075,420				14,576	04/25/2035	1FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		06/01/2018	Paydown		22,535	22,535	20,866	20,922		1,614		1,614		22,535				471	11/25/2033	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 2.831% 04/25/45		06/25/2018	Paydown		690,283	690,283	645,430	675,123		15,160		15,160		690,283				6,769	04/25/2045	1FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		05/01/2018	Paydown		1,418	1,418	1,372	1,372		46		46		1,418				31	01/25/2034	1FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		06/01/2018	Paydown		453,292	453,292	447,099	447,107		6,185		6,185		453,292				12,263	01/25/2034	1FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 3.520% 08/25/35		06/01/2018	Paydown		1,579,176	1,579,176	1,548,673	1,549,484		29,692		29,692		1,579,176				21,678	08/25/2035	1FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 3.051% 07/25/45		06/25/2018	Paydown		152,087	152,087	138,780	139,615		12,472		12,472		152,087				1,690	07/25/2045	1FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		06/01/2018	Paydown		763,216	763,216	713,607	739,129		24,086		24,086		763,216				17,374	07/25/2034	1FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		06/01/2018	Paydown		313,420	313,420	302,808	302,829		10,592		10,592		313,420				7,136	07/25/2034	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92925C-BA-9	WAMU 2005-AR19 A1A1 FLT STEP AFC IR 2.361% 12/25/45		06/25/2018	Paydown		1,217,838	1,217,838	1,158,468	1,162,097		55,741		55,741		1,217,838				9,958	12/25/2045	1FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 2.591% 12/25/45		06/25/2018	Paydown		580,340	580,340	523,728	526,529		53,811		53,811		580,340				5,330	12/25/2045	1FM
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 2.724% 01/25/46		06/01/2018	Paydown		231,022	231,022	200,195	201,964		29,059		29,059		231,022				1,975	01/25/2046	1FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.282% 02/25/37		06/01/2018	Paydown		166,096	167,361	94,821	75,270		91,449		91,449		166,718		(622)	(622)	2,319	02/25/2037	1FM
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		06/15/2018	Redemption 100.0000		105,231	105,231	105,231	105,231						105,231				1,575	03/15/2031	1
929755-AA-4	WACHN 2006-N1 N1 SC 5.683% 08/12/47		06/12/2018	Paydown		12,224	12,224	11,578	11,857		367		367		12,224				288	08/12/2047	1FM
929766-GV-9	WBCMT 2003-C5 XC IO CSTR NTL 2.278% 06/15/35		06/01/2018	Paydown															2,857	06/15/2035	6FE
929766-KR-3	WBCMT 2003-C7 F SUB CSTR 6.163% 10/15/35		06/01/2018	Paydown		1,758,070	1,758,070	1,742,226	1,753,779		4,291		4,291		1,758,070				50,898	10/15/2035	1FM
929766-SM-6	WBCMT 2004-C12 G SUB CSTR 5.649% 07/15/41		06/01/2018	Paydown		887,804	887,804	850,732	885,795		2,010		2,010		887,804				20,406	07/15/2041	1FM
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 3.786% 10/20/35		06/01/2018	Paydown		316,005	316,005	115,292	120,706		195,299		195,299		316,005				4,779	10/20/2035	1FM
92978M-AJ-5	WBCMT 2006-C28 AJ CSTR AFC 5.632% 10/15/48		06/01/2018	Paydown		21,024,133	21,024,133	20,382,395	20,978,035		46,099		46,099		21,024,133				617,161	10/15/2048	1FM
92978Q-AJ-6	WBCMT 2007-C30 AJ AFC 5.413% 12/15/43		06/01/2018	Paydown		5,774,982	5,774,982	4,908,705	4,834,768		940,214		940,214		5,774,982				141,269	12/15/2043	1FM
92978T-AJ-0	WBCMT 2007-C31 AJ CSTR AFC 5.660% 04/15/47		06/01/2018	Paydown		393,929	393,929	402,502	393,398		531		531		393,929				9,310	04/15/2047	1FM
93121@-AA-5	WAL-MART ESCONDIDO PT TRUST-WA SR-SEC 5.000% 12/10/32		06/10/2018	Redemption 100.0000		67,987	67,987	67,987	67,987						67,987				1,417	12/10/2032	1
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		06/15/2018	Redemption 100.0000		82,572	82,572	82,572	82,572						82,572				2,022	05/15/2032	2
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		06/15/2018	Redemption 100.0000		43,184	43,184	44,108	43,772		(588)		(588)		43,184				1,062	11/15/2031	2
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS 3.056% 10/25/46		06/01/2018	Paydown		81,830	87,552	45,435	36,186		47,784		47,784		83,970		(2,140)	(2,140)	1,164	10/25/2046	1FM
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 3.681% 03/25/37		06/01/2018	Paydown		222,632	223,305	212,140	212,543		10,729		10,729		223,273		(640)	(640)	3,310	03/25/2037	1FM
933637-AA-8	WAMU 2006-AR18 1A1 CSTR SSNR AS 2.867% 01/25/37		05/09/2018	CANTOR FITZGERALD & CO.		10,802,664	11,274,796	7,328,503	7,368,802		(40,300)		(40,300)		7,328,503		3,474,162	3,474,162	156,279	01/25/2037	1FM
933637-AA-8	WAMU 2006-AR18 1A1 CSTR SSNR AS 2.867% 01/25/37		05/01/2018	Paydown		308,261	297,104	193,426	194,176		106,793		106,793		300,969		7,292	7,292	3,734	01/25/2037	1FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 2.384% 01/25/47		06/01/2018	Paydown		207,208	207,208	186,746	187,330		19,878		19,878		207,208				1,738	01/25/2047	1FM
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 2.145% 01/25/47		06/01/2018	Paydown		97,002	97,002	91,576	91,632		5,370		5,370		97,002				712	01/25/2047	1FM
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		06/01/2018	Redemption 100.0000		171,978	171,978	171,978	171,978						171,978				5,451	07/01/2026	2FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/14/22		06/29/2018	Redemption 100.0000		74,739	74,739	74,288	74,409		330		330		74,739				1,892	05/14/2022	4FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/14/22		06/29/2018	Redemption 100.0000		10,415	10,415	10,343	10,363		52		52		10,415				262	05/14/2022	4FE
93722@-AC-4	WASHING SYSS LLC SR-UNSEC 11/30/21		05/04/2018			30,936	30,936	30,627	30,720		217		217		30,936				1,000	11/30/2021	4
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		06/01/2018	Paydown		18,699	18,699	19,096	18,712		(13)		(13)		18,699				447	02/25/2033	1FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		06/01/2018	Paydown		16,250	16,250	16,494	16,306		(56)		(56)		16,250				390	03/25/2033	1FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 3.657% 03/25/35		06/01/2018	Paydown		525,854	525,854	512,450	514,900		10,953		10,953		525,854				7,552	03/25/2035	1FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		06/01/2018	Paydown		99,799	202,497	20,788	21,396		88,086		88,086		109,483		(9,683)	(9,683)	4,403	05/25/2036	1FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 2.411% 04/25/37		06/25/2018	Paydown		64,841	125,348	35,458	35,458		45,497		45,497		80,956		(16,115)	(16,115)	1,071	04/25/2037	1FM
94068V-AJ-2	AVISTA CORP 1ST MORTG 7.450% 06/11/18		06/11/2018	Maturity		10,000,000	10,000,000	10,000,469	10,000,469		(469)		(469)		10,000,000				455,278	06/11/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
949757-AF-5	WFMBS 2004-6 A6 SEQ AS 6.000% 06/25/34		06/01/2018	Paydown		73,292	73,292	73,475	73,292						73,292				2,107	06/25/2034	1FM
949757-AG-3	WFMBS 2004-6 A7 NAS 5.500% 06/25/34		06/01/2018	Paydown		100,412	100,412	97,035	97,257		3,155		3,155		100,412				2,646	06/25/2034	1FM
949772-AD-9	WFMBS 2005-18 2A1 SSNR NAS 5.500% 01/25/36		06/01/2018	Paydown		663,570	663,570	598,521	603,104		60,466		60,466		663,570				13,558	01/25/2036	1FM
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		06/10/2018	Redemption 100.0000		482,386	482,386	482,387	482,384		3		3		482,386				14,727	01/10/2024	2
94978#-BX-4	SCP 2002F L.P.-HALLIBURTON SR-SEC 6.231% 08/10/28		06/29/2018	Call 117.9900		19,924,081	16,886,242	16,886,242	16,886,242						16,886,242				3,619,448	08/10/2028	2
94978#-BX-4	SCP 2002F L.P.-HALLIBURTON SR-SEC 6.231% 08/10/28		06/10/2018	Redemption 100.0000		178,035	178,035	178,035	178,035						178,035				4,625	08/10/2028	2
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		06/10/2018	Redemption 100.0000		390,096	390,096	371,270	378,446		11,649		11,649		390,096				9,124	08/10/2027	2
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		06/21/2018	Redemption 100.0000		39,049	39,049	39,198	39,131		(82)		(82)		39,049				1,081	09/21/2027	1
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		06/14/2018	Redemption 100.0000		876,059	876,059	876,059	876,059						876,059				21,692	05/14/2027	1
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 3.706% 12/25/36		06/01/2018	Paydown		663,132	671,711	472,636	466,700		202,386		202,386		669,086		(5,954)	(5,954)	9,857	12/25/2036	1FM
94980G-AJ-0	WFHET 2004-2 A18 AFC SEQ AS 5.000% 10/25/34		06/01/2018	Paydown		1,335,355	1,335,355	1,167,406	1,271,535		63,820		63,820		1,335,355				27,463	10/25/2034	1FM
94980K-AH-5	WFMBS 2004-4 A8 SEQ AS 5.500% 05/25/34		06/01/2018	Paydown		292,021	292,021	283,535	288,706		3,316		3,316		292,021				7,544	05/25/2034	1FM
94980K-AN-2	WFMBS 2004-4 B1 SUB NAS 5.500% 05/25/34		06/01/2018	Paydown		34,769	34,769	34,715	34,712		57		57		34,769				870	05/25/2034	4FM
94980K-AP-7	WFMBS 2004-4 B2 SUB NAS 5.500% 05/25/34		06/01/2018	Paydown		7,099	11,915	7,456	3,482	77,372	4,618		81,990		9,993		(2,894)	(2,894)	352	05/25/2034	6FM
94980S-AS-4	WFMBS 2006-9 1A17 SEQ SSNR AS 6.000% 08/25/36		06/01/2018	Paydown		551,118	788,833	624,465	630,112		116,735		116,735		746,847		(195,729)	(195,729)	17,646	08/25/2036	1FM
94980S-BJ-3	WFMBS 2006-9 1A33 SEQ SSNR AS 6.000% 08/25/36		06/01/2018	Paydown		346,597	496,095	417,834	421,319		56,185		56,185		477,504		(130,907)	(130,907)	11,096	08/25/2036	1FM
94981N-AA-3	WFMBS 2005-AR4 1A1 CSTR PT SSNR AS 4.003% 04/25/35		06/01/2018	Paydown		1,437,148	1,437,148	1,438,046	1,437,456		(308)		(308)		1,437,148				23,312	04/25/2035	1FM
94981Q-AV-0	WFMBS 2005-AR16 7A1 CSTR PT SSNR AS 3.652% 10/25/35		06/01/2018	Paydown		283,221	283,497	257,274	257,898		25,574		25,574		283,472		(251)	(251)	4,233	10/25/2035	1FM
94982C-AG-3	WFMBS 2004-DD 2A6 CSTR AS 3.784% 01/25/35		06/01/2018	Paydown		299,857	299,857	266,761	250,348		49,509		49,509		299,857				4,531	01/25/2035	1FM
94982S-AD-5	WFMBS 2005-17 1A1 PT SSNR AS 5.500% 01/25/36		06/01/2018	Paydown		245,241	278,455	53,171	54,562		197,040		197,040		251,602		(6,361)	(6,361)	7,014	01/25/2036	1FM
94982U-AA-6	WFMBS 2005-AR5 1A1 CSTR PT AS 4.086% 04/25/35		06/01/2018	Paydown		183,294	183,294	174,660	175,658		7,636		7,636		183,294				2,827	04/25/2035	1FM
94982W-AL-8	WFMBS 2005-9 1A11 SSNR NAS 5.500% 10/25/35		06/01/2018	Paydown		262,809	262,809	259,524	259,797		3,013		3,013		262,809				5,908	10/25/2035	1FM
949837-AF-5	WFMBS 2007-10 1A6 PAC-11 SSNR AS 6.000% 07/25/37		06/01/2018	Paydown		693,767	798,111	635,958	641,848		138,563		138,563		780,411		(86,644)	(86,644)	19,774	07/25/2037	1FM
949837-AK-4	WFMBS 2007-10 1A10 AD PAC-11 AS 5.900% 07/25/37		06/01/2018	Paydown		358,751	412,709	243,866	153,749		226,927		226,927		380,676		(21,925)	(21,925)	10,055	07/25/2037	1FM
949837-BE-7	WFMBS 2007-10 1A29 SSNR NAS 6.000% 07/25/37		06/01/2018	Paydown		202,567	233,033	181,872	183,621		43,758		43,758		227,380		(24,813)	(24,813)	5,774	07/25/2037	1FM
949837-BK-3	WFMBS 2007-10 1A34 SSNR NAS 6.000% 07/25/37		06/01/2018	Paydown		85,979	98,911	79,405	80,130		16,662		16,662		96,792		(10,813)	(10,813)	2,451	07/25/2037	1FM
94983B-AP-4	WFMBS 2006-4 1A14 SEQ AS 5.750% 04/25/36		06/01/2018	Paydown		276,813	276,813	214,954	216,995		59,818		59,818		276,813				6,414	04/25/2036	1FM
94983B-AT-6	WFMBS 2006-4 2A2 PT SSNR AS 5.500% 04/25/36		06/01/2018	Paydown		73,180	77,070	36,620	36,959		37,874		37,874		74,833		(1,653)	(1,653)	1,730	04/25/2036	1FM
94983K-AE-9	WFMBS 2006-AR2 2A3 CSTR PT SSNR AS 3.787% 03/25/36		06/01/2018	Paydown		1,834	1,834	872	884		950		950		1,834				28	03/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.222% 04/25/36		06/01/2018	Paydown		1,760	1,798	349	347		1,420		1,420		1,767		(7)	(7)	27	04/25/2036	1FM
94983Y-AH-2	WFMBS 2006-AR10 4A1 CSTR PT SSNR AS 3.913% 07/25/36		06/01/2018	Paydown		857,124	1,313,243	617,064	247,998		669,464		669,464		917,462		(60,338)	(60,338)	22,825	07/25/2036	1FM
94984E-AT-9	WFMBS 2006-10 A18 SEQ NAS 6.000% 08/25/36		06/01/2018	Paydown		191,669	196,181	83,922	34,029		158,802		158,802		192,830		(1,162)	(1,162)	4,800	08/25/2036	1FM
94984F-AR-0	WFMBS 2006-11 A16 SSNR NAS 6.000% 09/25/36		06/01/2018	Paydown		548,104	684,420	361,223	365,582		254,359		254,359		619,941		(71,837)	(71,837)	17,979	09/25/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	WFMBS 2006-12 A3 PAC-11 SSNR AS 6.000%																				
94984H-AC-9	10/25/36		06/01/2018	Paydown		571,298	654,528	305,351	312,622		298,335		298,335		610,957		(39,659)	(39,659)	15,064	10/25/2036	1FM
94984J-AE-1	WFMBS 2006-13 A5 SSNR NAS 6.000% 10/25/36		06/01/2018	Paydown		514,005	575,804	558,751	561,125		13,864		13,864		574,989		(60,983)	(60,983)	13,556	10/25/2036	3FM
94984V-AB-0	WFMBS 2006-19 A2 SSNR AS 5.250% 12/26/36		06/01/2018	Paydown		112,922	112,922	108,575	108,584		4,337		4,337		112,922				2,883	12/26/2036	1FM
94984X-AB-6	WFMBS 2007-2 1A2 SEQ AS 6.000% 03/25/37		06/01/2018	Paydown		83,273	89,883	50,810	51,572		35,646		35,646		87,217		(3,944)	(3,944)	2,218	03/25/2037	1FM
94984X-AD-2	WFMBS 2007-2 1A4 SEQ AS 6.000% 03/25/37		06/01/2018	Paydown		68,848	74,313	41,713	42,345		29,742		29,742		72,087		(3,239)	(3,239)	1,834	03/25/2037	1FM
94984X-AM-2	WFMBS 2007-2 1A12 SEQ AS 6.000% 03/25/37		06/01/2018	Paydown		105,050	113,389	64,248	65,207		44,830		44,830		110,037		(4,986)	(4,986)	2,798	03/25/2037	1FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		06/01/2018	Paydown		584,361	627,384	421,401	351,725		262,390		262,390		614,115		(29,754)	(29,754)	18,976	06/25/2037	1FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		06/01/2018	Paydown		396,672	425,876	196,815	199,775		210,404		210,404		410,179		(13,507)	(13,507)	10,446	06/25/2037	1FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		06/01/2018	Paydown		364,087	358,631	183,521	186,382		174,705		174,705		361,087		3,000	3,000	9,516	06/25/2037	1FM
94985L-AD-7	WFMBS 2007-13 A4 SSNR NAS 6.000% 09/25/37		06/01/2018	Paydown		173,631	233,061	156,455	158,057		56,510		56,510		214,566		(40,935)	(40,935)	5,902	09/25/2037	1FM
94985L-AF-2	WFMBS 2007-13 A6 SSNR AS 6.000% 09/25/37		06/01/2018	Paydown		429,080	575,944	341,297	345,545		172,801		172,801		518,346		(89,266)	(89,266)	14,585	09/25/2037	1FM
	WFMBS 2007-4 A14 SEQ SSNR AS 6.000%			NOMURA SECURITIES INTL																	
94985R-AP-7	04/25/37		04/30/2018	INC.					(6,721)		6,721		6,721						53,279	04/25/2037	1FM
	WFMBS 2007-4 A14 SEQ SSNR AS 6.000%																				
94985R-AP-7	04/25/37		06/01/2018	Paydown		524,871	575,025	310,354	178,090		375,891		375,891		553,981		(29,110)	(29,110)	18,965	04/25/2037	1FM
94985T-AE-8	WFMBS 2007-3 1A5 EXCH NAS 6.000% 04/25/37		06/01/2018	Paydown		244,890	269,279	110,208	26,733		222,150		222,150		248,883		(3,993)	(3,993)	6,487	04/25/2037	1FM
	WFMBS 2007-11 A14 AD SEQ SSNR AS 6.000%																				
94985W-AP-6	08/25/37		06/01/2018	Paydown		252,182	275,950	198,456	199,715		69,931		69,931		269,646		(17,464)	(17,464)	6,679	08/25/2037	1FM
	WFMBS 2007-11 A15 Z SEQ SSNR AS 6.000%																				
94985W-AQ-4	08/25/37		06/01/2018	Paydown		1,131,009	1,237,605	921,365	930,689		281,956		281,956		1,212,645		(81,636)	(81,636)	29,956	08/25/2037	1FM
	WFMBS 2007-11 A19 SEQ SSNR AS 6.000%																				
94985W-AU-5	08/25/37		06/01/2018	Paydown		31,709	34,697								31,709				840	08/25/2037	1FM
	WFMBS 2007-11 A35 SEQ SSNR AS 6.000%																				
94985W-BL-4	08/25/37		06/01/2018	Paydown		506,518	554,257	397,102	401,278		140,450		140,450		541,729		(35,210)	(35,210)	13,415	08/25/2037	1FM
	WFMBS 2007-11 A90 EXCH SUP AD SSNR A 6.000%																				
94985W-DT-5	08/25/37		06/01/2018	Paydown		2,362	2,585				2,362		2,362		2,362				63	08/25/2037	1FM
	WFMBS 2007-11 A96 EXCH PT SSNR AS 6.000%																				
94985W-DZ-1	08/25/37		06/01/2018	Paydown		123,377	135,006	35,572	35,051		91,337		91,337		126,388		(3,011)	(3,011)	3,269	08/25/2037	1FM
94986A-AC-2	WFMBS 2007-8 1A3 SSNR NAS 6.000% 07/25/37		06/01/2018	Paydown		1,346,195	1,592,256	870,956	880,686		601,086		601,086		1,481,772		(135,577)	(135,577)	39,505	07/25/2037	1FM
95058X-AB-4	WEN 2015-1A A2II SEQ 4.080% 06/15/45		06/15/2018	Paydown		167,595	167,595	167,637	167,631		(36)		(36)		167,595				3,419	06/15/2045	3AM
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		06/15/2018	Paydown		87,500	87,500	84,229	84,229		3,271		3,271		87,500				1,967	06/15/2045	1AM
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		06/15/2018	Paydown		77,500	77,500	77,487	77,487		13		13		77,500				1,237	03/15/2048	2AM
	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC			Redemption 100.0000																	
95645*-AA-9	5.400% 12/30/33		06/30/2018			551,798	551,798	551,798	551,798						551,798				15,643	12/30/2033	3FE
	WIRB COPPERNICUS GROUP INC SR-UNSEC			Redemption 100.0000																	
95841#-AB-5	08/15/22		06/29/2018			36,793	36,793	36,552	14,045		232		232		36,793				811	08/15/2022	5
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		06/01/2018	Paydown		435,385	435,385	434,858	434,826		558		558		435,385				5,529	12/20/2030	1FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		06/01/2018	Paydown		326,539	326,539	326,054	326,016		523		523		326,539				5,506	12/20/2030	2AM
	WESTLAKE CHEMICAL CORP CO.GUARNT 4.875%			Call 102.4380																	
960413-AR-3	05/15/23		05/15/2018			41,457,683	40,471,000	41,988,101	41,645,322		(187,639)		(187,639)		41,457,683		(986,683)	(986,683)	1,973,164	05/15/2023	2FE
	WESTPAC REALTY FUND II-LLC 1-30-SR-SEC			Redemption 100.0000																	
96121#-AA-6	6.630% 09/05/19		06/05/2018			134,602	134,602	134,602	134,602						134,602				3,721	09/05/2019	1
	WESTPAC REALTY FUND II-LLC SR-SEC 7.770%			Redemption 100.0000																	
96121#-AB-4	05/05/20		06/05/2018			130,566	130,566	130,566	130,566						130,566				4,230	05/05/2020	1
	WESTPAC REALTY FUND II-LLC SR-SEC 7.780%			Redemption 100.0000																	
96121#-AC-2	05/05/20		06/05/2018			132,685	132,685	132,685	132,685						132,685				4,305	05/05/2020	1
	WESTPAC REALTY FUND II-LLC SR-SEC 7.490%			Redemption 100.0000																	
96121#-AD-0	12/05/20		06/05/2018			144,723	144,723	144,723	144,723						144,723				4,520	12/05/2020	1
	WESTPAC REALTY FUND II-LLC SR-SEC 8.140%			Redemption 100.0000																	
96121#-AE-8	12/05/20		06/05/2018			188,110	188,110	188,110	188,110						188,110				6,386	12/05/2020	1
	WESTPAC REALTY FUND II-LLC SR-SEC 7.770%			Redemption 100.0000																	
96121#-AF-5	08/05/21		06/05/2018			144,266	144,266	144,266	144,266						144,266				4,675	08/05/2021	1
				Redemption 100.0000																	
96208U-AM-3	WEX INC WEX INC 07/01/23		06/29/2018			118,574	118,574	119,272			(699)		(699)		118,574				2,122	07/01/2023	3FE
	TALISKER GROUND LEASE-BKD PT T 4.700%			Redemption 100.0000																	
96228#-AA-8	05/15/47		06/15/2018			46,360	46,360	46,360	46,360						46,360				908	05/15/2047	1FE

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966387-AH-5	WHITING PETROLEUM CORP CO.GUARNT 5.750% 03/15/21		05/10/2018	BANK OF AMERICA		26,215,000	25,500,000	25,500,000	25,500,000						25,500,000		715,000	715,000	924,313	03/15/2021	3FE
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		06/15/2018	Redemption 100.0000		40,259	40,259	40,259	40,259						40,259				1,076	07/15/2029	2
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		06/15/2018	Redemption 100.0000		27,244	27,244	27,244	27,244						27,244				760	12/15/2032	2
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		06/15/2018	Redemption 100.0000		42,461	42,461	42,461	42,461						42,461				1,161	12/15/2030	2
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		06/15/2018	Redemption 100.0000		26,374	26,374	26,374	26,374						26,374				739	07/15/2034	2
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		06/15/2018	Redemption 100.0000		223,212	223,212	223,212	223,212						223,212				6,152	01/15/2035	2
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		06/15/2018	Redemption 100.0000		111,175	111,175	112,264	112,009		(834)		(834)		111,175				3,060	06/15/2037	1
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		06/15/2018	Redemption 100.0000		238,959	238,959	240,543	240,089		(1,129)		(1,129)		238,959				3,885	07/15/2030	2
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		06/15/2018	Redemption 100.0000		617,501	617,501	623,669	621,826		(4,325)		(4,325)		617,501				10,167	09/15/2027	2
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		06/30/2018	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				3,568	12/18/2034	1
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		05/30/2018	Redemption 100.0000		666,667	666,667	666,667	666,667						666,667				16,800	05/30/2040	1
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		06/02/2018	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				52,625	12/02/2043	1
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/24		06/29/2018	Redemption 100.0000		62,500	62,500	61,875	61,880		620		620		62,500				2,233	12/05/2024	4Z
98379E-AE-6	XPO LOGISTICS INC XPO LOGISTICS INC 02/24/25		06/29/2018	Redemption 100.0000		34,485	34,485	34,538			(53)		(53)		34,485				342	02/24/2025	3FE
98385X-AP-1	XTO ENERGY INC CO.GUARNT 5.500% 06/15/18		06/15/2018	Maturity		16,796,000	16,796,000	14,545,071	16,649,538		146,462		146,462		16,796,000				461,890	06/15/2018	1FE
98882*-AA-5	ZSF/COLLIERVILLE TRUST-FEDEX SR-SEC 5.770% 01/02/19		06/02/2018	Redemption 100.0000		1,917,651	1,917,651	1,917,651	1,917,651						1,917,651				46,133	01/02/2019	2
98920U-AH-7	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21		05/31/2018	Redemption 100.0000		3,561,353	3,561,353	3,572,500	3,571,415		(10,062)		(10,062)		3,561,353				79,707	10/27/2021	3FE
98920U-AH-7	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21		06/05/2018	Taxable Exchange		9,950,511	9,932,534	9,963,622	9,960,595		(2,939)		(2,939)		9,957,657		(7,145)	(7,145)	222,300	10/27/2021	3FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21		06/29/2018	Redemption 100.0000		204,971	204,971	205,342			(371)		(371)		204,971				61	10/27/2021	3FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		06/15/2018	Redemption 100.0000		61,044	61,044	61,349	61,306		(261)		(261)		61,044				1,252	11/15/2037	1
BL1411-96-8	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		04/26/2018	Redemption 100.0000		1,359,586	1,359,586	1,350,139	1,353,987		5,599		5,599		1,359,586				20,226	12/17/2021	4FE
BL1411-96-8	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		04/26/2018	Taxable Exchange		53,611,933	52,993,499	52,625,278	52,775,271		9,564		9,564		52,784,836		827,098	827,098	788,379	12/17/2021	4FE
BL2358-35-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		06/29/2018	Redemption 100.0000		26,107	26,107	26,334	20,778		(204)		(204)		26,107				588	07/27/2023	4FE
BL2379-38-8	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23		04/16/2018	Redemption 100.0000		3,218,421	3,218,421	3,249,146	3,245,766		(27,345)		(27,345)		3,218,421				35,086	10/25/2023	3FE
BL2379-38-8	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23		04/30/2018	Taxable Exchange		22,184,380	22,009,405	22,219,521	22,196,405		(10,207)		(10,207)		22,186,199		(1,819)	(1,819)	260,327	10/25/2023	3FE
BL2382-81-2	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22		06/29/2018	Redemption 100.0000		727,074	727,074	731,051	730,536		(3,462)		(3,462)		727,074				10,855	09/23/2022	3FE
BL2530-96-4	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		06/29/2018	Redemption 100.0000		109,746	109,746	110,036	107,509		(283)		(283)		109,746				2,838	06/19/2024	4FE
BL2589-72-1	SEDGWICK CMS INC SEDGWICK CMS INC 02/28/21		06/29/2018	Redemption 100.0000		38,961	38,961	38,770			191		191		38,961				360	02/28/2021	4FE
BL2619-68-4	CROWN AMERICAS LLC CROWN AMERICAS LLC 01/29/25		06/29/2018	Redemption 100.0000		33,125	33,125	33,438			(313)		(313)		33,125				274	01/29/2025	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
				Redemption 100.0000																	
BL2620-71-6	VERIFONE INC VERIFONE INC 02/02/25		06/29/2018			25,000	25,000	25,164			(164)		(164)		25,000				347	02/02/2025	3FE
	EXAMWORKS GROUP INC EXAMWORKS GROUP INC																				
BL2646-36-4	07/27/23		04/11/2018	Taxable Exchange		2,213,200	2,200,000	2,200,000							2,200,000		13,200	13,200		07/27/2023	4FE
	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY																				
BL2654-52-5	HOL 07/19/24		04/18/2018	Taxable Exchange		2,748,282	2,743,125	2,743,125							2,743,125		5,157	5,157		07/19/2024	4FE
	SALLY HOLDINGS LLC SALLY HOLDINGS LLC			Redemption 100.0000																	
BL2658-07-0	07/05/24		06/29/2018			19,750	19,750	19,725			25		25		19,750				179	07/05/2024	3FE
	ASSUREDPARTNERS INC ASSUREDPARTNERS INC																				
BL2664-07-8	10/22/24		04/20/2018	Taxable Exchange		2,307,797	2,300,000	2,300,000							2,300,000		7,797	7,797		10/22/2024	4FE
	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE																				
BL2696-74-0	SERVICES INC 06/07/23		06/22/2018	Taxable Exchange		3,487,896	3,474,000	3,474,000							3,474,000		13,896	13,896		06/07/2023	4Z
	LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC																				
BL2706-50-7	03/27/25		06/22/2018	Taxable Exchange		17,820,703	17,900,000	17,855,250			36		36		17,855,286		(34,583)	(34,583)		03/27/2025	2FE
				Redemption 100.0000																	
Z00050-78-3	WASHING SYSS LLC SR-UNSEC 11/30/21		05/04/2018			6,053	6,053	6,053	6,053						6,053				181	11/30/2021	4Z
	WIRB CORPERNICUS GROUP INC INITIAL TERM LOAN																				
Z00052-80-5	ASSIGNMENT 08/15/22		04/13/2018	Tax Free Exchange		9,006,051	9,074,000	8,987,260	8,206,608		3,443		3,443		9,006,051				139,991	08/15/2022	4FE
				Redemption 100.0000																	
Z00054-90-0	SALIENT CRGT INC SR-UNSEC 02/28/22		06/29/2018			125,000	125,000	122,500	122,815		2,185		2,185		125,000				4,344	02/28/2022	4FE
	FOUNDATION RISK PARTNERS CORP SR-UNSEC			Redemption 100.0000																	
Z00057-97-8	11/10/23		06/29/2018			6,538	6,538	6,538							6,538					11/10/2023	4Z
	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC			Redemption 100.0000																	
Z00058-34-9	12/05/23		04/30/2018			750,000	750,000	750,000							750,000					12/05/2023	4Z
	LES ALIMENTS MULTIBAR INC. SR-UNSEC			Redemption 100.0000																	
Z00058-50-5	12/23/21		06/29/2018			25,376	25,376	25,344	25,344		32		32		25,376				273	12/23/2021	4Z
	LES ALIMENTS MULTIBAR INC. SR-UNSEC			Redemption 100.0000																	
Z00058-72-9	12/23/21		06/29/2018			10,363	10,363	10,350	10,349		13		13		10,363				240	12/23/2021	4Z
	US IMAGING PARTNRS INC SR-UNSEC																				
Z00058-82-8	01/01/24		04/13/2018	Various		3,133,540	3,157,219	3,133,540			781		781		3,134,321		(781)	(781)	27,367	01/01/2024	4Z
	US IMAGING PARTNRS INC SR-UNSEC			Redemption 100.0000																	
Z00058-82-8	01/01/24		06/29/2018			67,087	67,087	66,584			503		503		67,087				1,471	01/01/2024	4Z
Z00058-99-2	PAI HOLDCO INC SR-UNSEC 01/05/25		06/11/2018	Tax Free Exchange		14,485,988	14,533,420	14,483,383			2,605		2,605		14,485,988				188,233	01/05/2025	4Z
	NORTHERN STAR INDUSTRIES INC TERM LOAN			Redemption 100.0000																	
Z00060-17-0	03/28/25		06/30/2018			9,875	9,875	9,826			49		49		9,875				162	03/28/2025	4Z
	OUTPUT SERVICES GROUP INC 1ST LIEN TERM B SEN			Redemption 100.0000																	
Z00060-26-1	SEC 03/28/25		06/29/2018			20,956	20,956	20,852			105		105		20,956				263	03/28/2025	4Z
	SABA SOFTWARE INC SR-SEC 1ST LIEN TERM LOAN																				
Z00060-42-8	05/01/23		05/16/2018	Tax Free Exchange		3,900,000	3,900,000	3,900,000							3,900,000					05/01/2023	4Z
				Redemption 100.0000																	
Z00060-45-1	MAILSOUTH INC SR-UNSEC 04/24/23		06/07/2018			660,000	660,000	660,000							660,000					04/24/2023	4Z
				Redemption 100.0000																	
Z00060-58-4	AVETTA LLC 1ST LIEN TL 04/10/24		06/29/2018			32,927	32,927	32,630			296		296		32,927				291	04/10/2024	4Z
	COLD SPRING BREWING CO 1ST LIEN TL			Redemption 100.0000																	
Z00060-61-8	05/15/24		06/29/2018			29,980	29,980	29,680			300		300		29,980				185	05/15/2024	4Z
	INTERSTATE HOTELS & RESORTS IN SR-UNSEC			Redemption 100.0000																	
Z00060-96-4	05/03/22		06/30/2018			20,833	20,833	20,833							20,833				66	05/03/2022	4Z
				Redemption 100.0000																	
Z00060-98-0	ICONIC GROUP INC SR-UNSEC 05/15/24		06/29/2018			9,650	9,650	9,554			97		97		9,650				41	05/15/2024	4Z
008916-AG-3	AGRIUM INC SR UNSEC 7.125% 05/23/36	A	04/10/2018	Taxable Exchange		12,760,200	10,000,000	9,965,600	9,971,568		209		209		9,971,777		2,788,423	2,788,423	271,146	05/23/2036	2FE
008916-AK-4	AGRIUM INC SR UNSEC 3.150% 10/01/22	A	04/10/2018	Taxable Exchange		45,149,784	45,715,000	44,611,909	45,064,631		33,593		33,593		45,098,224		51,560	51,560	756,012	10/01/2022	2FE
008916-AL-2	AGRIUM INC SR UNSEC 3.500% 06/01/23	A	04/10/2018	Taxable Exchange		22,137,312	22,250,000	22,204,590	22,221,937		1,287		1,287		22,223,224		(85,912)	(85,912)	279,052	06/01/2023	2FE
008916-AM-0	AGRIUM INC SR UNSEC 4.900% 06/01/43	A	04/10/2018	Taxable Exchange		8,757,077	8,500,000	8,435,230	8,440,127		326		326		8,440,453		316,625	316,625	149,246	06/01/2043	2FE
008916-AN-8	AGRIUM INC SR UNSEC 5.250% 01/15/45	A	04/10/2018	Taxable Exchange		2,161,020	2,000,000	1,989,820	1,990,556		44		44		1,990,600		170,421	170,421	77,292	01/15/2045	2FE
008916-AQ-1	AGRIUM INC SR UNSEC 4.125% 03/15/35	A	04/10/2018	Taxable Exchange		9,683,592	10,000,000	9,669,457	9,678,902		3,430		3,430		9,682,332		1,260	1,260	234,896	03/15/2035	2FE
	BRIGHTON BEACH POWER L.P. SR-SEC 6.924%			Redemption 100.0000																	
109286-AA-2	03/31/24		06/30/2018			1,736,372	1,736,372	1,442,296	1,816,008					(373,712)	1,736,372	294,076		294,076	60,727	03/30/2024	2

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A	04/10/2018	Redemption 100.0000		651,044	651,044	651,044	651,044						651,044				23,639	04/10/2032	1FE
136375-BR-2	CANADIAN NATL RAILWAY SR UNSEC 5.550% 05/15/18	A	05/15/2018	Maturity		5,251,000	5,251,000	4,378,336	5,203,676		47,324		47,324		5,251,000				145,715	05/15/2018	1FE
221025-AB-5	CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/26		06/30/2018	Redemption 100.0000		724,089	724,089	616,610	757,298					(140,687)	724,089	107,478		107,478	28,722	06/30/2026	2FE
22576C-C*-0	CRESCENT POINT ENERGY CORP. G-SR 5.130% 04/14/21	A	04/24/2018	SEAPORT GROUP		30,695,120	30,000,000	30,000,000	30,000,000						30,000,000		695,120	695,120	842,175	04/14/2021	2
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR 6.600% 06/16/23		06/16/2018	Redemption 100.0000		244,441	244,441	237,490	256,478					(18,988)	244,441	6,951		6,951	8,067	06/16/2023	1FE
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	06/29/2018	Redemption 100.0000		12,500	12,500	12,531			(31)		(31)		12,500				10	05/30/2025	2FE
73755L-AD-9	POTASH CORP-SASKATCHEWAN SR UNSEC 5.875% 12/01/36	A	04/10/2018	Taxable Exchange		29,925,480	26,000,000	25,614,890	25,687,855		2,458		2,458		25,690,313		4,235,167	4,235,167	547,354	12/01/2036	2FE
73755L-AF-4	POTASH CORP-SASKATCHEWAN SR UNSEC 6.500% 05/15/19	A	04/10/2018	Taxable Exchange		7,338,119	7,075,000	7,069,057	7,074,001		192		192		7,074,194		263,925	263,925	185,227	05/15/2019	2FE
73755L-AH-0	POTASH CORP-SASKATCHEWAN SR UNSEC 4.875% 03/30/20	A	04/10/2018	Taxable Exchange		42,477,220	41,250,000	41,562,263	41,335,556		(9,980)		(9,980)		41,325,576		1,151,643	1,151,643	1,061,328	03/30/2020	2FE
73755L-AL-1	POTASH CORP-SASKATCHEWAN SR UNSEC 3.625% 03/15/24	A	04/10/2018	Taxable Exchange		29,842,172	30,000,000	29,733,300	29,823,693		6,910		6,910		29,830,603		11,569	11,569	619,271	03/15/2024	2FE
740212-AE-5	PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21	A	06/15/2018	Call 100.0000		1,925,792	1,925,792	1,901,125	1,913,057		1,138		1,138		1,914,195		11,597	11,597	62,588	12/15/2021	3FE
775109-AK-7	ROGERS COMMUNICATIONS IN CO.GUARNT 6.800% 08/15/18	A	04/13/2018	Call 101.5409		21,475,903	21,150,000	21,113,080	21,146,900		1,382		1,382		21,148,281		1,719	1,719	1,276,713	08/15/2018	2FE
895945-D@-9	TRICAN WELL SERVICE LTD SR-UNSEC 8.290% 04/28/18	A	04/28/2018	Maturity		3,793,580	3,793,580	3,476,403	3,745,050		48,530		48,530		3,793,580				158,991	04/28/2018	5
895945-G*-8	TRICAN WELL SERVICE LTD SR-UNSEC 8.290% 04/28/18	A	04/28/2018	Maturity		239,352	239,352	17,702	17,702						17,702		221,651	221,651	8,347	04/28/2018	5
BL2355-92-5	ARRAY CANADA INC ARRAY CANADA INC 02/09/23	A	06/29/2018	Redemption 100.0000		256,250	256,250	253,688	254,010		2,240		2,240		256,250				6,679	02/09/2023	4FE
C4111@-AB-9	GREAT LAKES POWER LTD SR 6.600% 06/16/23		06/16/2018	Redemption 100.0000		537,770	537,770	522,479	564,252					(41,773)	537,770	15,291		15,291	17,746	06/16/2023	1FE
C6901L-AE-7	1011778 BC ULC 1011778 BC ULC 02/17/24	A	06/29/2018	Redemption 100.0000		133,697	133,697	133,583	133,590		107		107		133,697				2,742	02/17/2024	4FE
C7236#-AA-2	PET HLDGS ULC SR-UNSEC 07/05/22	A	05/07/2018	Redemption 100.0000		137,626	137,626	135,921	71,328		1,556		1,556		137,626				2,549	07/05/2022	3
C7236#-AB-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	05/07/2018	Redemption 100.0000		17,630	17,630	17,519	6,774		111		111		17,630				187	07/05/2022	3
C9413P-AU-7	VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 04/01/22	A	06/06/2018	Taxable Exchange		7,369,481	7,342,534	7,431,231	7,429,760		(8,125)		(8,125)		7,421,635		(52,154)	(52,154)	166,720	04/01/2022	3FE
002030-AD-9	AP MOLLER-MAERSK A/S SR UNSEC 3.875% 09/28/25	D	06/26/2018	Various		28,844,110	29,975,000	29,673,452	29,731,659		12,210		12,210		29,743,869		(899,759)	(899,759)	826,737	09/28/2025	2FE
00386S-AL-6	ABU DHABI NATIONAL ENERG SR UNSEC 3.625% 01/12/23	D	04/05/2018	JP MORGAN SECURITIES		9,900,000	10,000,000	9,940,400	9,967,700		1,594		1,594		9,969,294		(69,294)	(69,294)	268,854	01/12/2023	1FE
009280-AQ-4	AIRCASTLE LTD SR UNSEC 4.125% 05/01/24	D	06/29/2018	Various		16,821,875	17,500,000	17,500,000	17,500,000						17,500,000		(678,125)	(678,125)	485,260	05/01/2024	2FE
020564-AA-8	ALPEK SA DE CV CO.GUARNT 4.500% 11/20/22	D	06/22/2018	Various		10,480,000	10,700,000	10,669,291	10,683,288		1,368		1,368		10,684,657		(204,657)	(204,657)	268,838	11/20/2022	2FE
02364W-AV-7	AMERICA MOVIL SAB DE CV CO.GUARNT 5.000% 03/30/20	D	06/22/2018	BANK OF AMERICA		1,490,600	1,450,000	1,440,965	1,447,500		514		514		1,448,014		42,586	42,586	53,569	03/30/2020	1FE
03702Y-AC-4	AHR 2004 HY1A C SUB CDO-CRE CDO 5.396% 06/20/41	D	06/01/2018	Paydown		56,249	56,249								56,249				1,075	06/20/2041	6FE
039238-AB-2	ARCADIS NORTH AMERICA A-SR-UNSEC 5.000% 06/26/18	D	06/26/2018	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				375,000	06/26/2018	2FE
04363U-AC-0	ASCIANO FINANCE LTD CO.GUARNT 5.000% 04/07/18	D	04/07/2018	Maturity		20,455,000	20,455,000	20,344,134	20,450,106		4,894		4,894		20,455,000				511,375	04/07/2018	2FE
09073V-AU-8	BRCHW 2014 1A B2R MEZ CDO-CF-CLO-HY 3.464% 07/15/26	D	04/27/2018	ROBERT W. BAIRD & COMPANY INC		7,482,000	7,500,000	7,500,000	7,500,000						7,500,000		(18,000)	(18,000)	141,447	07/15/2026	1FE
10302V-BE-4	BOWPK 2014 1A B2R MEZ CDO-CF-CLO-HY 3.545% 11/23/25	D	04/27/2018	ROBERT W. BAIRD & COMPANY INC		3,990,400	4,000,000	4,000,000	4,000,000						4,000,000		(9,600)	(9,600)	62,227	11/23/2025	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
125464-AA-5	CIC RECEIVABLES MASTER TRUST A-SR 4.890% 10/07/21	D	04/07/2018	Redemption 100.0000		2,301,939	2,301,939	2,326,589	2,318,986		(17,047)		(17,047)		2,301,939				56,282	10/07/2021	1FE
12549C-AU-0	CIFC 2013 3A A2BR MEZ CDO-CF-CLO-HY 3.400% 10/24/25	D	04/06/2018	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				229,500	10/24/2025	1FE
12549F-BA-6	CIFC 2013 4A B2R MEZ CDO-CF-CLO-HY 3.380% 11/27/24	D	05/03/2018	MORGAN STANLEY & CO. INC.		4,988,000	5,000,000	5,000,000	5,000,000						5,000,000		(12,000)	(12,000)	75,111	11/27/2024	1FE
12805P-AE-6	CAI 2018-1A A SEQ 3.960% 02/25/43	D	06/25/2018	Paydown		212,500	212,500	212,434			66		66		212,500				2,057	02/25/2043	1FE
13875T-AD-3	CANYC 2006 1A C FLT CDO-CF-CLO-HY 3.041% 12/15/20	D	04/27/2018	ROBERT W. BAIRD & COMPANY INC		11,790,678	11,800,000	11,634,220	11,800,000						11,800,000		(9,322)	(9,322)	111,023	12/15/2020	1FE
140274-AA-9	CPLSE 2005 1A A SEQ CDO-CRE CDO 4.926% 01/29/40	D	04/29/2018	Paydown		116,738	116,738	116,577	116,738						116,738				2,875	01/29/2040	1FE
151191-BA-0	CELULOSA ARAUCO CONSTITU SR UNSEC 3.875% 11/02/27	D	06/04/2018	Tax Free Exchange		18,205,700	18,475,000	18,191,963	18,195,812		9,888		9,888		18,205,700				421,589	11/02/2027	2FE
151191-BC-6	CELULOSA ARAUCO CONSTITU SR UNSEC 5.500% 11/02/47	D	06/04/2018	Tax Free Exchange		3,240,585	3,250,000	3,240,510	3,240,531		54		54		3,240,585				105,264	11/02/2047	2FE
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	04/19/2018	STIFEL NICOLAUS & COMPANY INC		396,500	400,000	400,000							400,000		(3,500)	(3,500)		04/24/2035	2FE
200447-AB-6	COMISION FED DE ELECTRIC SR UNSEC 4.875% 05/26/21	D	05/22/2018	JP MORGAN SECURITIES		5,072,500	5,000,000	4,960,600	4,984,386		1,679		1,679		4,986,065		86,435	86,435	120,521	05/26/2021	2FE
202712-AG-0	COMMONWEALTH BANK AUST SUBORD 4.650% 06/15/18	D	06/15/2018	Maturity		75,000,000	75,000,000	74,574,000	74,982,405		17,595		17,595		75,000,000				1,743,750	06/15/2018	1FE
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	05/27/2018	Paydown			(350,325)	(647)	(647)						(647)		647	647	3,345	05/27/2036	6*
22608S-AD-0	CREST 2003 1A D2 MEZ CDO-CRE CDO 7.332% 05/28/38	D	05/28/2018	Paydown		525,179	525,179	122,580	136,887		388,293		388,293		525,179				19,253	05/28/2038	6FE
24023K-AA-6	DBS GROUP HOLDINGS LTD SR UNSEC 2.246% 07/16/19	D	04/26/2018	HSBC SECURITIES USA INC		14,128,250	14,250,000	14,250,000	14,250,000						14,250,000		(121,750)	(121,750)	245,032	07/16/2019	1FE
25152R-XA-6	DEUTSCHE BANK AG LONDON SR UNSEC 3.700% 05/30/24	D	06/01/2018	Taxable Exchange		37,538,074	39,989,000	37,357,324	39,884,949		6,033	2,533,658	(2,527,625)		37,357,324		180,750	180,750	743,906	05/30/2024	2FE
25243E-AF-0	DIAGEO CAPITAL PLC CO.GUARNT 4.850% 05/15/18	D	05/15/2018	Maturity		20,000,000	20,000,000	19,996,600	19,999,891		109		109		20,000,000				485,000	05/15/2018	1FE
268789-AA-2	E.ON INTL FINANCE BV CO.GUARNT 5.800% 04/30/18	D	04/30/2018	Maturity		25,000,000	25,000,000	24,894,500	24,995,309		4,691		4,691		25,000,000				725,000	04/30/2018	2FE
279158-AD-1	ECOPETROL SA SR UNSEC 4.250% 09/18/18	D	04/13/2018	Call 100.8270		6,241,189	6,190,000	6,078,432	6,160,347		11,577		11,577		6,171,924		18,076	18,076	200,995	09/18/2018	2FE
344419-AA-4	FOMENTO ECONOMICO MEX SR UNSEC 2.875% 05/10/23	D	06/25/2018	JP MORGAN SECURITIES		7,550,000	8,000,000	7,242,200	7,521,581		39,094		39,094		7,560,675		(10,675)	(10,675)	145,028	05/10/2023	1FE
36320C-AR-1	GALXY 2013 16A B2R MEZ CDO-CF-CLO-HY 3.525% 11/16/25	D	04/05/2018	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				204,150	11/16/2025	1FE
40066N-AA-4	GUANAY FINANCE LTD SR SEC 6.000% 12/15/20	D	06/15/2018	Redemption 100.0000		1,073,162	1,073,162	1,077,064	1,074,634		(1,472)		(1,472)		1,073,162				32,195	12/15/2020	4AM
4041A2-AH-7	HBOS PLC SUBORD 6.750% 05/21/18	D	05/21/2018	Maturity		25,000,000	25,000,000	24,896,000	24,994,574		5,426		5,426		25,000,000				843,750	05/21/2018	2FE
404280-AV-1	HSBC HOLDINGS PLC SR UNSEC 3.400% 03/08/21	D	04/25/2018	HSBC SECURITIES USA INC		14,050,890	14,000,000	13,968,080	13,979,064		1,794		1,794		13,980,858		70,032	70,032	287,583	03/08/2021	1FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48	D	06/20/2018	Paydown		378,442	378,442	378,313	378,313		129		129		378,442				3,489	09/20/2048	1FE
46507M-AA-0	ISRAEL ELECTRIC CORP LTD SR SEC 7.250% 01/15/19	D	04/30/2018	Call 103.1860		7,055,859	6,838,000	6,527,736	6,792,655		13,995		13,995		6,806,650		31,350	31,350	610,331	01/15/2019	2FE
46507M-AD-4	ISRAEL ELECTRIC CORP LTD SR SEC 5.625% 06/21/18	D	06/21/2018	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				281,250	06/21/2018	2FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	04/05/2018	Paydown		781,595	781,595	781,595	781,595						781,595				22,959	07/08/2022	3AM
48202R-AG-0	JUN 1999 1999 CDO-CF-CBO-HY 6.650% 04/15/18	D	04/15/2018	WORTHLESS SECURITIES			7,000,000													04/15/2018	6*
48667Q-AH-8	KAZMUNAYGAS NATIONAL CO SR UNSEC 4.875% 05/07/25	D	05/04/2018	TENDER SALE		20,356,175	19,850,000	19,185,852	19,309,980		20,432		20,432		19,330,412		1,025,763	1,025,763	475,780	05/07/2025	2FE
55382#-AA-6	MT-2002 STATUTORY TRUST-VNJ SR-SEC 7.740% 06/19/23	D	06/19/2018	Redemption 100.0000		1,673,416	1,673,416	957,574	1,302,735		370,681		370,681		1,673,416				64,761	06/19/2023	3
55382#-AB-4	MT-2002 STATUTORY TRUST-VNJ SR-SEC 6.813% 06/18/18	D	06/18/2018	Redemption 100.0000		22,346	22,346	11,541	20,739		1,607		1,607		22,346				757	06/18/2018	3

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55818M-AS-6	MDPK 2014 13A B2R MEZ CDO-CF-CLO-HY 3.300% 01/19/25	D	04/19/2018	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				165,000	01/19/2025	1FE
561234-AE-5	MALLINCKRODT INTL FIN CO.GUARNT 4.750% 04/15/23	D	05/23/2018	CREDIT SUISSE SECURITIES US LL		18,486,250	23,000,000	17,595,000	22,958,540		1,710	5,365,251	(5,363,541)		17,595,000		891,250	891,250	667,639	04/15/2023	4FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	06/15/2018	Paydown		134,400	134,400	134,395			5		5		134,400				472	05/15/2043	1FE
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	06/15/2018	Paydown		83,200	83,200	83,198			2		2		83,200				360	05/15/2043	2AM
62856R-AB-1	MYRIAD INTL HOLDINGS BV CO.GUARNT 6.000% 07/18/20	D	06/28/2018	JP MORGAN SECURITIES		5,205,000	5,000,000	5,000,000	5,000,000						5,000,000		205,000	205,000	286,667	07/18/2020	2FE
62947Q-AN-8	NXP BV/NXP FUNDING LLC CO.GUARNT 5.750% 03/15/23	D	04/02/2018	Call 102.8750		30,481,863	29,630,000	30,303,081	29,986,108		(27,796)		(27,796)		29,958,311		(328,311)	(328,311)	1,784,179	03/15/2023	3FE
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	06/30/2018	Redemption 100.0000		152,972	152,972	152,972	150,251		2,721		2,721		152,972				4,793	12/31/2033	1FE
67108W-AW-9	OZLM 2014 7A A2BR MEZ SEQ CDO-CF-CL 3.600% 07/17/26	D	05/03/2018	BARCLAYS BANK PLC		19,906,200	20,000,000	20,000,000	20,000,000						20,000,000		(93,800)	(93,800)	400,000	07/17/2026	1FE
67576G-AC-1	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22	D	06/01/2018	Redemption 100.0000		314,800	314,800	270,914			43,886		43,886		314,800				10,577	12/01/2022	5FE
67706H-AQ-1	OHALF 2013 1A B2R MEZ CDO-CF-CLO-HY 3.280% 07/23/25	D	05/03/2018	BARCLAYS BANK PLC		24,887,500	25,000,000	25,000,000	25,000,000						25,000,000		(112,500)	(112,500)	441,889	07/23/2025	1FE
71647N-AF-6	PETROBRAS GLOBAL FINANCE CO.GUARNT 4.375% 05/20/23	D	04/13/2018	SANTANDER SECURITIES INC.		5,814,450	5,900,000	5,830,852	5,858,973		1,986		1,986		5,860,959		(46,509)	(46,509)	105,401	05/20/2023	3FE
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD SR UNSEC 6.000% 05/08/22	D	05/08/2018	Redemption 100.0000		1,160,833	1,160,833	1,156,915	1,158,955		1,878		1,878		1,160,833				34,825	05/08/2022	4FE
74951P-CY-2	RESIF 2004-B B5 SUB FLT 3.596% 02/10/36	D	06/11/2018	Paydown		8,338	8,338	1,639	1,689		6,649		6,649		8,338				111	02/10/2036	1FM
74951P-DF-2	RESIF 2004-C B3 SUB FLT 2.796% 09/10/36	D	06/11/2018	Paydown		41,462	41,462	33,986	34,206		7,257		7,257		41,462				436	09/10/2036	3FM
74951P-DG-0	RESIF 2004-C B4 SUB FLT 2.996% 09/10/36	D	06/11/2018	Paydown		31,097	31,097	8,255	8,071		23,026		23,026		31,097				354	09/10/2036	1FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 2.626% 03/10/37	D	06/11/2018	Paydown		43,691	43,691	14,812	15,121		28,570		28,570		43,691				415	03/10/2037	1FM
74951P-DR-6	RESIF 2005-A B4 SUB FLT 2.726% 03/10/37	D	05/10/2018	Paydown			291												3	03/10/2037	1FM
74951P-EA-2	RESIF 2005-B B4 SUB FLT 2.716% 06/10/37	D	06/11/2018	Paydown		303	25,213				303		303		303				190	06/10/2037	1FM
76113G-AA-6	RESIF 2005-C B3 SUB FLT 2.646% 09/10/37	D	06/11/2018	Paydown		8,337	97,314				8,337		8,337		8,337				742	09/10/2037	1FM
76720A-AF-3	RIO TINTO FIN USA PLC CO.GUARNT 2.875% 08/21/22	D	04/19/2018	Call 100.1154		5,351,166	5,345,000	5,274,874	5,309,851		2,101		2,101		5,311,952		33,048	33,048	107,759	08/21/2022	1FE
784309-AA-4	SJETS 2017-1 A SEQ 3.970% 08/15/42	D	06/15/2018	Paydown		83,333	83,333	83,333	83,333						83,333				1,377	08/15/2042	1FE
78466D-BA-1	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 07/08/22	D	05/31/2018	Redemption 100.0000		394,671	394,671	397,137	396,785		(2,114)		(2,114)		394,671				15,312	07/08/2022	3FE
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	06/30/2018			53,547	53,547	53,414			134		134		53,547				268	04/16/2025	3FE
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	05/01/2018	Paydown		1,887,475	1,887,475	1,887,475	1,887,475						1,887,475				37,750	08/01/2021	1FE
85628U-AD-8	STATE BANK INDIA/LONDON SR UNSEC 3.250% 04/18/18	D	04/18/2018	Maturity		5,000,000	5,000,000	4,835,450	4,989,151		10,849		10,849		5,000,000				81,250	04/18/2018	2FE
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/28	D	04/20/2018	Capital Distribution		314,928		314,928	314,928						314,928					07/20/2028	6*
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29	D	04/20/2018	Capital Distribution		714,038		714,038	714,038						714,038					04/20/2029	6*
87271T-AC-9	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31	D	04/01/2018	US BANK GLOBAL CORP TRUST SVRS		380,000	418,000	379,880	379,880						379,880		120	120		01/16/2031	6*
87271T-AC-9	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31	D	04/16/2018	Capital Distribution		2,200,978		2,200,978	2,200,978						2,200,978					01/16/2031	6*
88167A-AJ-0	TEVA PHARMACEUTICALS NE CO.GUARNT 6.750% 03/01/28	D	05/17/2018	Tax Free Exchange		12,494,331	12,450,000	12,495,000			(669)		(669)		12,494,331				147,066	03/01/2028	3FE
88315F-AE-1	TMCL 2017-2A A SEQ 3.520% 06/20/42	D	06/20/2018	Paydown		244,824	244,824	244,780	244,781		43		43		244,824				3,606	06/20/2042	1FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	06/15/2018	Paydown		169,643	169,643	169,636	169,636		7		7		169,643				2,977	05/17/2032	1FE
88606W-AC-6	TBOLT 2017-A C SUB 4.500% 05/17/32	D	06/15/2018	Paydown		84,821	84,821	77,161	77,462		7,360		7,360		84,821				1,590	05/17/2032	1AM
900150-AC-7	TURKIYE HALK BANKASI AS SR UNSEC 4.750% 06/04/19	D	04/26/2018	JP MORGAN SECURITIES		3,361,980	3,425,000	3,422,740	3,424,302		156		156		3,424,458		(62,478)	(62,478)	65,979	06/04/2019	3FE
90261X-FA-5	UBS AG STAMFORD CT SR UNSEC 5.750% 04/25/18	D	04/25/2018	Maturity		17,000,000	17,000,000	16,894,260	16,995,708		4,292		4,292		17,000,000				488,750	04/25/2018	1FE
90401C-AA-7	ULTRAPAR INTERNATIONL SA CO.GUARNT 5.250% 10/06/26	D	04/13/2018	CITIGROUP GLOBAL MARKETS INC		3,750,000	3,750,000	3,678,638	3,685,535		1,679		1,679		3,687,214		62,786	62,786	104,453	10/06/2026	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
	UNITED UTILITIES PLC SR UNSEC 4.550%																				
913110-AD-7	06/19/18	D	06/19/2018	Maturity		30,000,000	30,000,000	29,781,000	29,990,744		9,256		9,256		30,000,000				682,500	06/19/2018	2FE
91912E-AA-3	VALE SA SR UNSEC 5.625% 09/11/42	D	06/26/2018	TENDER SALE		15,262,500	15,000,000	14,879,700	14,889,242		1,014		1,014		14,890,256		372,244	372,244	667,969	09/11/2042	2FE
	VODAFONE GROUP PLC SR UNSEC 5.450% 06/10/19																				
92857W-AS-9		D	06/18/2018	Call 102.7240		15,408,600	15,000,000	14,961,150	14,993,037		2,172		2,172		14,995,209		4,791	4,791	828,704	06/10/2019	2FE
	WESTPAC BANKING CORP SUBORD 4.625% 06/01/18																				
961214-AH-6		D	06/01/2018	Maturity		35,000,000	35,000,000	34,789,650	34,992,055		7,945		7,945		35,000,000				809,375	06/01/2018	1FE
B82095-AG-3	SOLVAY SA SR UNSEC 4.625% 06/27/18	B	06/27/2018	Maturity		17,330,222	17,330,222	15,337,437	17,947,516		45,566		45,566	(1,650,581)	17,330,222	987,721		987,721	801,523	06/27/2018	2FE
				Redemption 100.0000																	
BL2272-69-0	ALPHA 3 BV ALPHA 3 BV 01/31/24	D	06/29/2018			26,625	26,625	26,558	26,566		59		59		26,625				673	01/31/2024	4FE
				Redemption 100.0000																	
BL2353-30-0	VGROUP LTD VGROUP LTD 03/09/24	D	06/30/2018			27,750	27,750	27,803	27,797		(47)		(47)		27,750				664	03/09/2024	4FE
	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS			Redemption 100.0000																	
BL2354-22-5	08/01/23	D	04/25/2018			2,856,500	2,856,500	2,874,353	2,872,107		(15,607)		(15,607)		2,856,500				36,305	08/01/2023	3FE
	ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC			Redemption 100.0000																	
BL2410-28-2	04/27/24	D	06/29/2018			8,313	8,313	8,271	8,274		38		38		8,313				254	04/27/2024	3FE
	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS																				
BL2496-92-7	OPERATING 08/19/24	D	05/24/2018	Taxable Exchange		2,145,047	2,139,250	2,139,250	2,139,250						2,139,250		5,797	5,797	35,721	08/19/2024	3FE
	TITAN ACQUISITION LTD TITAN ACQUISITION LTD			Redemption 100.0000																	
BL2651-41-4	03/28/25	C	06/29/2018			21,938	21,938	21,883			55		55		21,938				74	03/28/2025	4FE
	VEOLIA ENVIRONNEMENT SA SR UNSEC 5.375%																				
F9686M-AA-5	05/28/18	B	05/28/2018	Maturity		9,328,793	9,328,793	9,297,923	9,594,702		3,987		3,987	(194,688)	9,328,793	(75,207)		(75,207)	501,423	05/28/2018	2FE
G1910#-AP-1	COBHAM PLC C-SR-UNSEC 3.900% 10/28/21	D	04/17/2018	Call 102.8255		20,667,934	20,100,000	20,100,000	20,100,000						20,100,000				935,931	10/28/2021	3
G1910#-AQ-9	COBHAM PLC D-SR-UNSEC 4.260% 10/28/24	D	04/17/2018	Call 105.8406		26,947,016	25,460,000	25,460,000	25,460,000						25,460,000				1,996,174	10/28/2024	3
	CIBA SPECIAL CHEM FIN LX CO.GUARNT 4.875%																				
L1056J-AA-4	06/20/18	B	06/20/2018	Maturity		34,743,132	34,743,132	37,628,037	36,000,488		(6,647)		(6,647)	1,496,608	34,743,132	(2,747,316)		(2,747,316)	1,693,728	06/20/2018	1FE
	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS			Redemption 100.0000																	
L9339L-AG-8	OPERATING 09/06/24	D	06/29/2018			5,375	5,375	5,390			(15)		(15)		5,375				17	09/06/2024	3FE
N3166#-AD-7	FERRING BV A-SR 4.930% 06/30/18	D	06/30/2018	Maturity		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				862,750	06/30/2018	2
	VOLKSWAGEN INTL FIN NV CO.GUARNT 5.375%																				
N9373N-CB-8	05/22/18	B	05/22/2018	Maturity		23,564,065	23,564,065	23,269,611	23,981,822		14,894		14,894	(336,715)	23,564,065	(95,936)		(95,936)	1,266,568	05/22/2018	2FE
				Redemption 100.0000																	
P4000#-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	06/28/2018			362,301	362,301	362,301							362,301				6,864	12/28/2037	1FE
	PARQUE EOLICO MARCONA S.A.C. SUB 9.009%			Redemption 100.0000																	
P7397#-AA-3	11/25/31	D	05/24/2018			136,114	136,114	136,114	136,468		(354)		(354)		136,114				6,035	11/25/2031	3
	PARQUE EOLICO TRES HERMANAS S. SUB 9.009%			Redemption 100.0000																	
P7397#-AA-5	05/25/32	D	05/24/2018			342,646	342,646	342,646	342,837		(192)		(192)		342,646				15,206	05/25/2032	3
	CONSOLIDATED PRESS FINANCE LTD C-SR-UNSEC																				
Q2759#-AQ-0	5.770% 06/09/18	D	06/09/2018	Maturity		25,000,000	25,000,000	22,886,163	24,880,769		119,231		119,231		25,000,000				721,250	06/09/2018	2FE
	ELECTRANET PTY LTD. C-SR-SEC 4.370%																				
Q3393*-AE-1	06/15/18	D	06/15/2018	Maturity		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				502,550	06/15/2018	2
	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780%			Redemption 100.0000																	
Q4436#-AA-2	06/27/27	D	06/27/2018			103,066	103,066	103,066	103,066						103,066				1,948	06/27/2027	2FE
	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876%			Redemption 100.0000																	
Q4436#-AB-0	06/27/27	B	06/27/2018			55,420	55,420	57,518	58,973					(1,455)	55,420	(2,097)		(2,097)	1,383	06/27/2027	2FE
	PLENARY HEALTH FINANCE CO PTY SERIES A			Redemption 100.0000																	
Q7677#-AA-5	4.471% 07/02/40	B	04/01/2018			701,082	701,082	699,668	712,219					(12,551)	701,082	1,413		1,413	6,879	07/01/2040	1FE
	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE			Redemption 100.0000																	
Q8852#-AA-8	NOTE 6.720% 12/24/34	B	06/29/2018			1,765,822	1,765,822	1,195,425	1,213,500		622,639		622,639	(22,106)	1,765,822	(48,211)		(48,211)	52,541	12/24/2034	6*
ZD4108-31-6	ATLAS 2014-1 SR-SEC 4.875% 12/15/39	D	06/15/2018	Paydown		363,767	363,767	363,767	363,767						363,767				7,878	12/15/2039	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,410,625,036	5,383,322,282	5,236,815,500	5,141,477,986	131,000	54,823,813	11,079,151	43,875,662	(1,296,648)	5,342,233,725	(1,555,837)	48,395,283	46,839,446	152,360,370	XXX	XXX
	ALLSTATE CORP JR SUBORDINATED 4.278%																				
020002-AV-3	05/15/37		05/14/2018	Call 100.0000		11,000,000	11,000,000	11,004,890	10,992,264		(25)		(25)		10,992,239		7,761	7,761	94,196	05/15/2037	2FE
171232-AP-6	CHUBB CORP CO.GUARNT 4.598% 04/15/37		04/06/2018	Call 100.0000		25,000,000	25,000,000	24,976,750	24,982,359		(80)		(80)		24,982,279		17,721	17,721	451,226	04/15/2037	2FE
4899999. Subtotal - Bonds - Hybrid Securities						36,000,000	36,000,000	35,981,640	35,974,623		(105)		(105)		35,974,518		25,482	25,482	545,422	XXX	XXX
				Redemption 100.0000																	
87225#-AA-2	T-C 699 BOURKE ST LLC 4.500% 03/08/26		04/17/2018			32,530,029	32,530,029	31,137,748	32,668,105					(1,530,357)	32,530,029	1,392,281		1,392,281	500,149	03/08/2026	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						32,530,029	32,530,029	31,137,748	32,668,105					(1,530,357)	32,530,029	1,392,281		1,392,281	500,149	XXX	XXX
67092P-10-2	NUAG NUSHARES ENH YIELD US AGG		05/15/2018	JANE STREET	0.000	23,428,152		24,999,930	24,377,021	622,909			622,909		24,999,930		(1,571,778)	(1,571,778)	256,947		2
8199999. Subtotal - Bonds - SVO Identified Funds						23,428,152		24,999,930	24,377,021	622,909			622,909		24,999,930		(1,571,778)	(1,571,778)	256,947	XXX	XXX
8399997. Total - Bonds - Part 4						6,451,030,228	6,377,447,175	6,240,517,383	6,115,903,197	753,956	56,847,738	11,079,151	46,522,543	(2,827,005)	6,357,006,935	(163,556)	74,027,265	73,863,709	174,255,402	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,451,030,228	6,377,447,175	6,240,517,383	6,115,903,197	753,956	56,847,738	11,079,151	46,522,543	(2,827,005)	6,357,006,935	(163,556)	74,027,265	73,863,709	174,255,402	XXX	XXX
Z00058-92-7	TIAA CHURCHILL MID MKT CLO IV CLO IV	C	04/20/2018	Redemption 1.0000	93,000,000.000	93,000,000	0.00	93,000,000							93,000,000				676,489		P6*L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						93,000,000	XXX	93,000,000							93,000,000				676,489	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						93,000,000	XXX	93,000,000							93,000,000				676,489	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						93,000,000	XXX	93,000,000							93,000,000				676,489	XXX	XXX
305560-10-4	FAIRPOINT COMMUNICATIONS INC/O FAIRPOINT COMMUNICATIONS INC		06/18/2018	WORTHLESS SECURITIES	82.000																V
45685L-10-0	INFRAREIT INC INFRAREIT INC		06/25/2018	JONES TRADING CPX	2,271,252.000	47,914,668		38,724,847	42,199,862	(3,475,016)			(3,475,016)		38,724,847		9,189,821	9,189,821	1,135,626		V
92840M-10-2	VISTRA ENERGY CORP VISTRA ENERGY CORP		05/16/2018	Capital Distribution	0.000	610,457		610,457	610,457						610,457						L
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/15/2018	FEDERAL HOME LOAN BANK	2,502,450.000	250,245,000		250,245,000							250,245,000						V
552704-10-8	MEG ENERGY CORP MEG ENERGY CORP		04/18/2018	JONES TRADING CPX	609,756.000	2,989,148		1,925,545	2,493,354	(645,167)			(645,167)	77,359	1,847,180	(78,365)	1,141,968	1,063,603			U
ZD8300-00-0	PROCREDIT HOLDING A.G. PROCREDIT HOLDING A.G.	B	04/23/2018	Various	0.000				2,715	105	1,271		1,376	(706,798)							U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						301,759,273	XXX	291,505,849	45,306,388	(4,120,078)	1,271		(4,118,807)	(629,439)	291,427,484	(78,365)	10,331,789	10,253,424	1,135,626	XXX	XXX
60407*-10-3	ND Properties Inc		06/30/2018	ISSUER	68.000	92,336,154		92,336,154	92,336,154						92,336,154						K
B72268-10-3	T-C Europe Holding Inc		06/30/2018	ISSUER	1.000	11,846		11,846	11,846						11,846						K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						92,348,000	XXX	92,348,000	92,348,000						92,348,000					XXX	XXX
67065Q-57-4	NUVEEN STRATEGIC MUNI OPPORTUN		06/29/2018	Various	535,123.000	5,526,031		5,458,251	5,581,329	(123,078)			(123,078)		5,458,251		67,780	67,780	81,780		L
670725-29-0	NUVEEN INVESTMENTS NUVEEN SYMPH SMALL CAP CORE		05/11/2018	BFDS BROKER	1,121,076.000	23,437,892		22,500,000	31,177,130	(8,677,130)			(8,677,130)		22,500,000		937,892	937,892			L
67092P-60-7	NUSC NUSHARES ESG SMALL CAP ETF		05/21/2018	SUSQUEHANA FINANCIAL GROUP LL	47,000.000	1,417,502		1,168,890	1,337,150	(168,260)			(168,260)		1,168,890		248,612	248,612	12,568		L
87245P-43-7	TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966		05/15/2018	BFDS BROKER	99,919.000	1,239,000		999,194	1,250,990	(251,797)			(251,797)		999,194		239,807	239,807			L
87245P-44-5	TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968		05/15/2018	BFDS BROKER	99,839.000	1,239,000		998,388	1,249,982	(251,594)			(251,594)		998,388		240,612	240,612			L
87245P-45-2	TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969		05/15/2018	BFDS BROKER	92,673.000	1,151,000		926,731	1,161,194	(234,463)			(234,463)		926,731		224,269	224,269			L
87245P-46-0	TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970		05/15/2018	BFDS BROKER	92,679.000	1,152,000		926,790	1,161,268	(234,478)			(234,478)		926,790		225,210	225,210			L
87245P-48-6	TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD		05/22/2018	Boston Financial	98,879.000	970,000		988,787	977,910	10,877			10,877		988,787		(18,787)	(18,787)			L
87245P-49-4	TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD		05/22/2018	Boston Financial	98,879.000	970,000		988,787	977,910	10,877			10,877		988,787		(18,787)	(18,787)			L
87245P-51-0	TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD		05/22/2018	Boston Financial	89,715.000	881,000		897,149	888,177	8,971			8,971		897,149		(16,149)	(16,149)			L
87245P-52-8	TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD		05/22/2018	Boston Financial	89,725.000	882,000		897,253	888,281	8,973			8,973		897,253		(15,253)	(15,253)			L
87245R-10-2	GLOBAL NATURAL RES RETAIL CLAS FUND # 92 /10570/725010		04/05/2018	BFDS BROKER	1,000.000	8,490		10,000	8,500	1,500			1,500		10,000		(1,510)	(1,510)			L
87245R-35-9	T-C GLOBAL NAT RES ADVISOR CLA FD # 3451		04/05/2018	BFDS BROKER	15,327.000	130,431		100,000	130,431	(30,431)			(30,431)		100,000		30,431	30,431			L
87245R-40-9	GLOBAL NATURAL RES PREMIER CLA FUND #2439 /10570/745015		04/05/2018	BFDS BROKER	1,000.000	8,500		10,000	8,510	1,490			1,490		10,000		(1,500)	(1,500)			L
87245R-47-4	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574		05/30/2018	Various	812,927.000	9,162,658		8,129,266	9,088,519	(959,253)			(959,253)		8,129,266		1,033,392	1,033,392			L
87245R-48-2	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612		06/29/2018	BFDS BROKER	90,698.000	981,349		906,977	1,013,093	(106,116)			(106,116)		906,977		74,372	74,372			L
87245R-49-0	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517		06/27/2018	BFDS BROKER	99,074.000	1,062,074		990,741	1,105,667	(114,926)			(114,926)		990,741		71,333	71,333			L
87245R-51-6	TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762		06/21/2018	BFDS BROKER	99,081.000	1,071,064		990,809	1,106,733	(115,925)			(115,925)		990,809		80,256	80,256			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9299999. Subtotal - Common Stocks - Mutual Funds						51,289,991	XXX	47,888,013	59,112,774	(11,224,763)			(11,224,763)		47,888,013		3,401,980	3,401,980	94,348	XXX	XXX
9799997. Total - Common Stocks - Part 4						445,397,264	XXX	431,741,862	196,767,162	(15,344,841)	1,271		(15,343,570)	(629,439)	431,663,497	(78,365)	13,733,769	13,655,404	1,229,974	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						445,397,264	XXX	431,741,862	196,767,162	(15,344,841)	1,271		(15,343,570)	(629,439)	431,663,497	(78,365)	13,733,769	13,655,404	1,229,974	XXX	XXX
9899999. Total - Preferred and Common Stocks						538,397,264	XXX	524,741,862	196,767,162	(15,344,841)	1,271		(15,343,570)	(629,439)	524,663,497	(78,365)	13,733,769	13,655,404	1,906,463	XXX	XXX
9999999 - Totals						6,989,427,492	XXX	6,765,259,245	6,312,670,359	(14,590,885)	56,849,009	11,079,151	31,178,973	(3,456,444)	6,881,670,432	(241,921)	87,761,034	87,519,113	176,161,865	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/2024	D Part 1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/10/2002	03/31/2024		42,763,500	6.1 (6.924)			(809,908)	(8,322,399)		(11,931,320)		3,407,165			512,991		100% / 100%
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	221025AB5 CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/2026	D Part 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/19/2001	06/30/2026		21,491,736	7.47422 (7.601)			(187,865)	(3,814,777)		(5,417,590)		1,587,717			304,043		100% / 100%
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AB9 GREAT LAKES POWER LTD SR 6.6% 06/16/2023	D Part 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		62,709,410	5.8215 (6.6)			(318,019)	(2,066,028)		(6,930,718)		3,062,614			698,611		100% / 100%
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	39071#AA6 GREAT LAKES POWER TRANSMISSION SR 6.6% 06/16/2023	D Part 1				06/16/2023																100% / 100%
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% 10/06/2025	D Part 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275 (5.556)			150,259	4,360,640		4,872,977		1,500,107			499,881		100% / 100%
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% 06/16/2023	D Part 1	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186 (7.8)			(93,518)	(679,003)		(2,178,169)		1,151,245			272,080		100% / 100%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(1,259,051)	(10,521,567)	XXX	(21,584,820)		10,708,848			2,287,606	XXX	XXX
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	0.875 (L)			309,553			(1,808,185)					664,338		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	0.875 (L)			616,628			(3,908,194)					1,318,990		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	0.875 (L)			296,023			(2,277,552)					668,758		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	0.875 (L)			283,821			(2,879,506)					663,104		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	0.875 (L)			291,161			(2,444,224)					670,485		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	0.875 (L)			291,767			(2,439,061)					669,426		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	0.875 (L)			292,368			(2,625,933)					657,973		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	0.875 (L)			301,663			(2,421,853)					648,507		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	0.875 (L)			302,884			(2,291,289)					652,887		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	0.875 (L)			302,200			(2,078,841)					665,909		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	0.875 (L)			602,682			(4,585,635)					1,312,421		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	0.875 (L)			308,967			(1,780,734)					667,121		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	0.875 (L)			299,620			(2,075,539)					671,785		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	0.875 (L)			307,212			(1,474,398)					687,595		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	0.875 (L)			115,335			(594,290)					256,762		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	0.875 (L)			191,408			(986,268)					426,116		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	0.875 (L)			311,051			(1,352,143)					685,744		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	0.875 (L)			313,141			(1,485,057)					673,926		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	0.875 (L)			312,596			(1,532,005)					672,866		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	0.875 (L)			313,270			(1,530,659)					671,170		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	0.875 (L)			312,023			(1,581,471)					671,170		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	0.875 (L)			308,771			(1,662,755)					673,946		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	0.875 (L)			312,474			(1,577,189)					670,406		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	0.875 (L)			435,143			(2,367,683)					935,044		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	0.875 (L)			310,547			(1,716,309)					667,122		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	0.875 (L)			311,859			(1,750,938)					662,350		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	0.875 (L)			310,257			(1,812,728)					662,539		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	0.875 (L)			302,107			(1,848,203)					678,613		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	0.875 (L)			303,485			(1,648,331)					686,399		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	0.875 (L)			315,041			(1,135,328)					688,682		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	0.875 (L)			313,748			(1,199,841)					688,041		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	0.875 (L)			160,494			(532,973)					672,153		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	0.875 (L)			160,808			(485,831)					665,961		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	0.875 (L)			152,200			(582,108)					664,042		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	0.875 (L)			238,763			(810,659)					659,528		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	0.875 (L)			236,181			(908,466)					654,459		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	0.875 (L)			238,080			(875,119)					650,402		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	0.875 (L)			223,144			(748,991)					656,611		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	0.875 (L)			674,292			(2,828,094)					2,660,376		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	0.875 (L)			87,227			(69,343)					676,626		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	0.875 (L)			23,549			(326,355)					658,401		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	0.875 (L)			14,551			(672,668)					1,333,562		100% / 100%
EFFECTIVE ASSET SWAP - PAY FIXED RECEIVE FIXED	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% 02/15/2047	D Part 1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	0.875 (L)			7,300			(331,286)					666,781		100% / 100%
0899999. Subtotal - Swaps - Hedging Effective - Other												12,115,394		XXX	(70,044,035)					32,309,097	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												10,856,343	(10,521,567)	XXX	(91,628,855)		10,708,848			34,596,703	XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.05883% 10/30/2025	D Part 1	Interest Rate	UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39	10/16/2013	10/30/2025		55,000,000	4.24 (L)			351,387	603,978		603,978	(2,255,649)				745,028		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.32% 06/13/2033	D Part 1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324 (L)			15,824	377,839		377,839	377,839				580,257		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.23% 06/13/2030	D Part 1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225 (L)			15,927	327,699		327,699	327,699				536,077		0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												383,138	1,309,516	XXX	1,309,516	(1,550,111)				1,861,362	XXX	XXX

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC	816851AK5 SEMPRA ENERGY SR UNSEC 9.8% 02/15/2019	D Part 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/17/2008	02/15/2019		25,000,000	(1.48) / CREDIT EVENT			(186,028)	(218,506)		(218,506)	177,360					2FE	0003
CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC	816851AK5 SEMPRA ENERGY SR UNSEC 9.8% 02/15/2019	D Part 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2008	02/15/2019		25,000,000	(1.48) / CREDIT EVENT			(186,028)	(218,506)		(218,506)	177,360					2FE	0003
CREDIT DEFAULT SWAP - CITIGROUP INC SUBORD	172967CC3 CITIGROUP INC SUBORD 6% 10/31/2033	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2009	03/20/2019		5,000,000	(3) / CREDIT EVENT			(75,417)	(98,893)		(98,893)	64,523					2FE	0003
CREDIT DEFAULT SWAP - ONEOK PARTNERS LP CO.GUARNT	68268NAE3 ONEOK PARTNERS LP CO.GUARNT 8.625% 03/01/2019	D Part 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2009	03/01/2019		10,000,000	(2.05) / CREDIT EVENT			(103,069)	(127,662)		(127,662)	88,409					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/05/2009	02/01/2019		15,000,000	(0.65) / CREDIT EVENT			(49,021)	(46,333)		(46,333)	43,175					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/10/2009	02/01/2019		18,000,000	(0.72) / CREDIT EVENT			(65,160)	(63,058)		(63,058)	58,023					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/10/2009	02/01/2019		5,000,000	(0.72) / CREDIT EVENT			(18,100)	(17,516)		(17,516)	16,117					2FE	0003
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2009	02/01/2019		5,000,000	(0.72) / CREDIT EVENT			(18,100)	(17,516)		(17,516)	16,117					2FE	0003
CREDIT DEFAULT SWAP - VALERO ENERGY CORP SR UNSEC	91913YAS9 VALERO ENERGY CORP SR UNSEC 3.65% 03/15/2025	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/13/2009	03/15/2019		16,000,000	(2.6) / CREDIT EVENT			(209,156)	(287,385)		(287,385)	201,932					2FE	0003
CREDIT DEFAULT SWAP - INTERNATIONAL PAPER CO SR UNSEC	460146CE1 INTERNATIONAL PAPER CO SR UNSEC 7.5% 08/15/2021	D Part 1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2009	05/15/2019		7,100,000	(3) / CREDIT EVENT			(107,092)	(179,723)		(179,723)	105,512					2FE	0003
CREDIT DEFAULT SWAP - BURLINGTN NORTH SANTA FE SR UNSEC	12189TAA2 BURLINGTN NORTH SANTA FE SR UNSEC 7% 12/15/2025	D Part 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2009	12/20/2019		30,000,000	(1) / CREDIT EVENT	(962,733)		(104,229)	(415,621)		(415,621)	93,808		46,605			1FE	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-FAYETTEVILLE SR-SEC	08868#AA8 WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.85% 08/15/2033	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/12/2010	03/20/2020		3,700,000	(1) / CREDIT EVENT	(163,923)		(10,487)	(54,505)		(54,505)	2,885		8,115			2	0003
CREDIT DEFAULT SWAP - CGPC PT TRUST-WAG SR-SEC	12536#AA2 CGPC PT TRUST-WAG SR-SEC 6.59% 11/01/2032	D Part 1				03/20/2020															2	
CREDIT DEFAULT SWAP - WELLS FARGO NAT BK-WAG CRANBER SR-SEC	52707#AA1 WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.05% 05/15/2034	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2010	06/20/2020		8,573,000	(1) / CREDIT EVENT	(123,986)		(37,074)	(141,297)		(141,297)	16,376		6,029			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-WAG LAWTON SR-SEC	52706@AA4 WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.85% 05/15/2034	D Part 1				06/20/2020															2	
CREDIT DEFAULT SWAP - CGPC PT TRUST-WAG SR-SEC	12536#AA2 CGPC PT TRUST-WAG SR-SEC 6.59% 11/01/2032	D Part 1				06/20/2020															2	
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC	404078AA1 HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.3% 11/10/2029	D Part 1	Credit	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	05/13/2010	06/20/2020		10,000,000	(1) / CREDIT EVENT	90,617		(54,728)	(169,795)		(169,795)	39,906		(4,450)			2	0003
CREDIT DEFAULT SWAP - HALLIBURTON CO SR UNSEC	406216BD2 HALLIBURTON CO SR UNSEC 3.5% 08/01/2023	D Part 1				06/20/2020															2FE	
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC	404078AA1 HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.3% 11/10/2029	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/13/2010	06/20/2020		19,000,000	(1) / CREDIT EVENT	172,173		(103,982)	(322,610)		(322,610)	75,821		(8,455)			2	0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - HALLIBURTON CO SR UNSEC	406216BD2 HALLIBURTON CO SR UNSEC 3.5% 08/01/2023	D Part 1					06/20/2020															2FE	
CREDIT DEFAULT SWAP - CCD-PR-NO 1-LLC-CVS DORADO SR-SEC	124956AA3 CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.65% 01/15/2036	D Part 1	Credit	JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/06/2010	09/20/2020		12,500,000	(1) / CREDIT EVENT	(187,050)		(53,761)	(197,240)		(197,240)	39,232		9,086			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1					09/20/2020															2	
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	11/01/2010	12/20/2020		9,470,000	(1) / CREDIT EVENT	(218,879)		(36,903)	(156,708)		(156,708)	29,722		10,710			2	0003
CREDIT DEFAULT SWAP - CVS-MELBOURNE FL CTL PT TRUST SR-SEC	12670@AA0 CVS-MELBOURNE FL CTL PT TRUST SR-SEC 6.015% 01/15/2036	D Part 1	Credit	JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	07/11/2011	09/20/2018		8,900,000	(1) / CREDIT EVENT	(57,331)		(40,794)	(17,142)		(17,142)	34,718		3,953			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1					09/20/2018															2	
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033	D Part 1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/06/2011	12/20/2018		25,000,000	(1) / CREDIT EVENT	(11,806)		(124,881)	(101,342)		(101,342)	105,721		814			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1					12/20/2018															2	
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/06/2011	12/20/2021		10,000,000	(1) / CREDIT EVENT	125,283		(56,370)	(186,742)		(186,742)	50,838		(6,092)			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-NA-CVS SR-SEC	12665#AA5 WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/2027	D Part 1					12/20/2021															2	
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033	D Part 1	Credit	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/07/2011	12/20/2018		15,000,000	(1) / CREDIT EVENT	(27,199)		(73,541)	(60,805)		(60,805)	62,045		1,875			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-NA-CVS SR-SEC	12665#AA5 WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/2027	D Part 1					12/20/2018															2	
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/11/2011	12/20/2021		10,000,000	(1) / CREDIT EVENT	105,949		(55,433)	(186,742)		(186,742)	49,901		(5,155)			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-NA-CVS SR-SEC	12665#AA5 WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/2027	D Part 1					12/20/2021															2	
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2021		8,000,000	(1) / CREDIT EVENT	77,431		(43,993)	(149,393)		(149,393)	39,567		(3,771)			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-NA-CVS SR-SEC	12665#AA5 WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/2027	D Part 1					12/20/2021															2	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% 12/10/2033	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2018		10,000,000	(1) / CREDIT EVENT	(65,412)		(45,761)	(40,537)		(40,537)	38,097		4,517			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK NW-NA-CVS SR-SEC	12665#AA5 WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/2027	D Part 1				12/20/2018															2	
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAY4 TIME WARNER CABLE LLC SR SEC 5.875% 11/15/2040	D Part 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2013	09/20/2018		25,000,000	(1) / CREDIT EVENT	831,795		(204,684)	(51,556)		(51,556)	194,791		(78,990)			2FE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JBD9 TIME WARNER CABLE LLC SR SEC 4.5% 09/15/2042	D Part 1				09/20/2018															2FE	
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% 05/01/2037	D Part 1				09/20/2018															2FE	
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% 05/01/2037	D Part 1	Credit	UBS AG BFM8T61CT2L10CEMIK50	07/01/2013	09/20/2018		10,000,000	(1) / CREDIT EVENT	513,709		(99,138)	(20,622)		(20,622)	95,181		(48,860)			2FE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JBD9 TIME WARNER CABLE LLC SR SEC 4.5% 09/15/2042	D Part 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/01/2013	09/20/2018		20,000,000	(1) / CREDIT EVENT	1,143,330		(209,301)	(41,245)		(41,245)	201,387		(108,746)			2FE	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAU2 TIME WARNER CABLE LLC SR SEC 6.75% 06/15/2039	D Part 1				09/20/2018															2FE	
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% 05/01/2037	D Part 1				09/20/2018															2FE	
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% 11/15/2023	D Part 1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/02/2017	06/20/2022		1,000,000	(5) / CREDIT EVENT	(202,760)		(5,183)	(164,720)		(164,720)	11,988		19,956			3FE	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% 10/10/2032	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/19/2017	12/20/2022		18,000,000	(1) / CREDIT EVENT	(428,555)		(49,994)	(292,871)		(292,871)	32,269		40,506			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1				12/20/2022															2	
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% 10/10/2032	D Part 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/19/2017	12/20/2022		30,000,000	(1) / CREDIT EVENT	(699,077)		(84,759)	(488,118)		(488,118)	55,217		66,075			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1				12/20/2022															2	
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% 10/10/2032	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2017	12/20/2022		20,000,000	(1) / CREDIT EVENT	(476,173)		(55,549)	(325,412)		(325,412)	35,855		45,006			2	0003
CREDIT DEFAULT SWAP - CVS LEASE-BKD TRUST 2006 B SR-SEC	12666*AA8 CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/2029	D Part 1				12/20/2022															2	
CREDIT DEFAULT SWAP - E.I. DU PONT DE NEMOURS SR UNSEC	263534BW8 E.I. DU PONT DE NEMOURS SR UNSEC 5.75% 03/15/2019	D Part 1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/06/2017	12/20/2018		10,000,000	(1) / CREDIT EVENT	(114,486)		(2,531)	(43,408)		(43,408)	1,954		47,746			1FE	0003
CREDIT DEFAULT SWAP - E.I. DU PONT DE NEMOURS SR UNSEC	263534BW8 E.I. DU PONT DE NEMOURS SR UNSEC 5.75% 03/15/2019	D Part 1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/15/2017	12/20/2018		10,000,000	(1) / CREDIT EVENT	(116,767)		3,228	(43,408)		(43,408)	(3,805)		53,506			1FE	0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	24764@AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D Part 1	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/04/2017	12/20/2021		13,025,000	(5) / CREDIT EVENT	(2,145,474)		(63,980)	(1,761,749)		(1,761,751)	(32,736)		263,454			2AM	0003
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	24764@AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D Part 1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/04/2017	12/20/2018		4,340,000	(5) / CREDIT EVENT	(253,870)		12,459	(96,737)		(96,737)	(22,639)		121,562			2AM	0003
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	24764@AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D Part 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/04/2017	12/20/2019		11,375,000	(5) / CREDIT EVENT	(1,124,377)		(12,049)	(757,968)		(757,968)	(34,746)		273,906			2AM	0003
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	24764@AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D Part 1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/04/2017	12/20/2020		12,175,000	(5) / CREDIT EVENT	(1,627,062)		(40,513)	(1,278,681)		(1,278,681)	(43,798)		265,553			2AM	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2022		11,520,000	(1) / CREDIT EVENT		(219,778)	(41,602)	(187,437)		(187,437)	12,183		20,158			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2018		1,570,000	(1) / CREDIT EVENT		(13,546)	5,129	(6,364)		(6,364)	(6,364)		13,546			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2021		1,855,000	(1) / CREDIT EVENT		(40,957)	(5,232)	(34,641)		(34,641)	1,604		4,713			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% 08/10/2027	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2020		1,755,000	(1) / CREDIT EVENT		(36,768)	(3,734)	(29,041)		(29,041)	2,052		5,675			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	126650BA7 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/2027	D Part 1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2019		1,660,000	(1) / CREDIT EVENT		(26,168)	(2,757)	(19,030)		(19,030)	997		6,142			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	126650BA7 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/2027	D Part 1				12/20/2019															2	
CREDIT DEFAULT SWAP - AETNA INC SR UNSEC	00817AP8 AETNA INC SR UNSEC 2.75% 11/15/2022	D Part 1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2018	06/20/2021		4,000,000	(1) / CREDIT EVENT		(96,962)	(4,253)	(92,157)		(92,157)	(2,386)		7,192			2FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(5,946,633)	(434,179)	(2,723,551)	(9,210,742)	XXX	(9,210,744)	2,126,169		1,081,881			XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	T44793AA4 LEONARDO SPA SR UNSEC 5.75% 12/12/2018	D Part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2004	12/12/2018		23,800,000	6.35 (5.75)			87,405	196,273		196,273	214,239	641,000			80,010		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2557FDK7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% 01/24/2033	D Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77 (7.5)			(80,852)	(10,493,715)		(10,493,715)	(183,220)	641,000			420,606		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F4113NCE7 ORANGE SA SR UNSEC 8.125% 01/28/2033	D Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429 (8.125)			(83,975)	(10,833,016)		(10,833,016)	(152,539)	641,000			420,764		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9686MAC1 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% 11/25/2033	D Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075 (6.125)			48,667	(2,562,552)		(2,562,552)	(271,015)	320,500			247,362		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2962#AC7 ENECO C-SR-UNSEC 4.82% 03/28/2019	D Part 1	Currency	THE ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019		32,837,500	5.7 (4.817)			203,873	3,265,990		3,265,990	138,556	801,250			141,475		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908CN9 Cityhold Office Partnership 2.85% 10/01/2020	D Part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2015	10/01/2020		303,080,000	1.62 (1.5)			464,586	28,715,971		28,715,971	(593,991)	6,080,000			2,276,903		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CP4 Cityhold Office Partnership NA-OIA% 10/01/2020	D Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/29/2015	10/01/2020		235,935,000	3.28 (1.75)			1,731,381	(18,767,025)		(18,767,025)	(1,240,369)	6,730,500			1,772,473		0002
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% 10/08/2025	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025 (0.955)			730,153	(697,659)		(697,659)	(851,963)	821,245			690,744		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CD1 PEP SHOPPING CENTER 4.48% 12/14/2021	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/18/2011	12/14/2021		140,319,692	4.5375 (4.48)			521,661	8,679,907		8,679,907	(872,665)	3,292,274			1,305,100		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CF6 GROPIUS 3.68% 03/28/2022	D Part 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	03/26/2012	03/28/2022		82,615,000	4.085 (3.68)			364,048	3,363,591		3,363,591	(745,541)	1,987,100			799,405		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	6894 Gropius OIA	BA Part 1				03/28/2022																
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% 04/17/2025	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59 (4.26)			141,292	2,969,043		2,969,043	(332,689)	1,064,000			681,003		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/2025	D Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/30/2013	06/30/2025		42,473,200	4.61 (4.101)			423,539	4,366,315		4,366,315	(252,425)	851,200			562,087		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908BE0 ERLANGEN ARCADEN 5.85% 04/16/2022	D Part 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59 (5.54)			199,965	1,824,831		1,824,831	(263,412)	514,712			211,818		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CG4 ERLANGEN ARCADEN 3.9% 04/16/2022	D Part 1				04/16/2022																
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% 06/16/2023	D Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/19/2014	06/16/2023		17,005,281	4.908 (4.96)			61,261	2,457,878		2,457,878	(237,165)	662,838			189,446		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% 06/15/2029	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886 (4.51)			77,173	1,970,958		1,970,958	(117,162)	212,800			194,378		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% 04/15/2027	D Part 1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	07/02/2014	04/15/2027		43,800,000	4 (6.62)			(318,116)	5,176,419		5,176,419	(1,846,136)	1,570,000			649,558		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% 11/12/2024	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725 (1.93)			264,440	1,315,792		1,315,792	(653,260)	641,000			327,308		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% 11/12/2026	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875 (2.1)			258,187	1,191,485		1,191,485	(732,600)	641,000			375,209		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% 12/20/2029	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584 (4.07)			119,779	2,479,031		2,479,031	(162,554)	364,800			326,662		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7107B 101 MILLER STREET 6% 12/13/2024	BA Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/11/2014	12/13/2024		25,187,081	4.4925 (6)			(111,850)	680,797		680,797	(556,983)	1,226,703			320,091		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856 (3.35)			601,314	17,519,827		17,519,827	(1,015,603)	2,647,840			1,290,375		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		143,048,389	4.825 (4.1)			760,690	11,204,024		11,204,024	(305,207)	2,713,637			2,953,767		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% 04/29/2027	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625 (2.91)			141,663	2,849,348		2,849,348	(278,047)	608,000			457,880		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	04436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/2027	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027		7,836,919	3.86 (4.876)			(37,176)	(285,359)		(285,359)	(200,703)	416,835			117,536		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7096 T-C MT OMMANEY CENTRE HOLDING CO LLC OIA	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/21/2015	10/15/2019		104,445,394	1.7925 (3)			(668,050)	(4,808,247)		(4,808,247)	91,315	5,816,186			593,860		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	87318#AA8 T-C MT OMMANEY CENTRE HOLDING PRIN MAT/AFFIL HENDERSN/SH CNT 6% 10/10/2024	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/21/2015	10/10/2024		22,536,816	4.773 (6)			(155,174)	(2,503,502)		(2,503,502)	(450,704)	1,254,994			282,496		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 720700	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103 (3.66)			711,738	14,647,236		14,647,236	(1,509,192)	3,788,600			2,602,627		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% 02/17/2031	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883 (2.18)			688,765	(18,619,035)		(18,619,035)	(3,001,306)	2,964,625			1,751,462		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/18/2015	01/25/2021		102,465,000	5.753 (5.4)			413,240	11,071,823		11,071,823	(377,313)	2,052,000			822,173		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		68,054,012	4.805 (4.25)			304,386	5,392,629		5,392,629	(368,564)	1,234,289			1,205,604		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7108-00 ISLAZUL OIA	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/16/2015	10/15/2019		6,186,380	5.78 (3.8)			53,927	(546,555)		(546,555)	8,141	181,403			35,175		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	4563 NORTE OIA	BA Part 1				10/15/2019																
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% 03/30/2028	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775 (2.044)			540,549	(13,787,346)		(13,787,346)	(2,048,551)	2,403,750			1,281,996		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% 05/04/2031	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145 (3.57)			279,523	1,209,203		1,209,203	(189,483)	1,368,000			1,176,858		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% 05/04/2028	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966 (3.46)			84,723	587,565		587,565	(115,214)	456,000			343,463		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	70780IA NOVA LUND OIA	BA Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/11/2016	11/15/2022		89,056,357	4.7 (4)			400,466	(1,688,018)		(1,688,018)	(739,879)	7,677,925			931,993		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% 06/16/2023	D Part 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2016	06/16/2023		37,425,150	3.62 (3.2355)			66,205	(811,490)		(811,490)	(545,528)	1,744,311			416,933		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006#AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% 05/04/2029	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669 (1.93)			598,221	(7,963,459)		(7,963,459)	(2,082,127)	2,083,250			1,207,885		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8061 70 St Mary Axe OIA	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/13/2016	10/01/2020		49,777,000	5.443 (5)			320,786	2,361,318		2,361,318	711,891	(737,250)			373,952		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8032 The Peak OIA	BA Part 1																				
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8033 40 Holbom Viaduct OIA	BA Part 1																				
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8061 70 St Mary Axe OIA	BA Part 1																				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8063 12-14 New Fetter Lane OIA	BA Part 1																				
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% 01/31/2035	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		28,281,509	3.964 (3.926)			(3,180)	(473,285)		(473,285)	(559,493)	1,309,780			576,138		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	87287*AA9 TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.5% 06/17/2023	D Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/20/2016	06/17/2023		34,075,437	7.08 (6.5)			256,465	2,252,938		2,252,938	(174,956)	707,336			379,720		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% 10/26/2028	D Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44 (2.78)			284,570	(3,718,893)		(3,718,893)	(2,715,940)	6,500,686			1,205,350		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8034-00 Nymphe OIA	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725 (2.7791)			249,008	(2,682,784)		(2,682,784)	(351,996)	1,450,080			906,226		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125 (3.75)			64,260	(564,342)		(564,342)	(148,226)	160,250			88,607		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.47084% 07/02/2040	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		148,933,993	3.5 (4.185)			(564,911)	(15,742,499)		(15,742,499)	(5,755,981)	7,876,736			3,494,334		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055 (3.75)			65,025	(561,736)		(561,736)	(148,798)	160,250			88,386		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95 (3.75)			180,269	(2,103,668)		(2,103,668)	(421,617)	480,750			261,938		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% 01/11/2028	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		36,356,100	3.69 (1.79)			322,549	(4,528,193)		(4,528,193)	(1,015,657)	1,057,650			561,455		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100G@3 AMETEK INC 1.53% Due 10/31/2028 A030 1.53% 10/31/2028	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324 (1.53)			183,110	(2,772,805)		(2,772,805)	(624,895)	641,000			354,383		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100H*4 AMETEK-INC. 2.7% Due 11/23/2031 MN23 2.7% 11/23/2031	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725 (2.7)			22,788	(1,448,170)		(1,448,170)	45,917	212,800			156,612		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% 11/10/2026	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393 (2.62)			32,416	(1,679,884)		(1,679,884)	(22,369)	304,000			177,852		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	8138 Ginza 115 (Tokyo) OIA	BA Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/25/2016	10/29/2021		39,663,124	4.5925 (2.5)			1,348,941	607,302		607,302	(1,599,160)	(653,397)			362,123		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.776% 12/31/2029	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		52,546,000	4.1225 (2.98806)			1,384,872	(7,047,651)		(7,047,651)	(746,022)	1,307,200			891,438		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83140IA Vicolungo	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		139,620,000	7.6 (5)			1,532,691	(18,153,131)		(18,153,131)	(1,546,603)	4,166,500			1,296,019		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	81390IA Nassica	BA Part 1																				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83160IA San Sebastian de los Reyes	BA Part 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83150IA Castel Guelfo	BA Part 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	71260IA Neptune Barcelona	BA Part 1																				
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11% Due 6/15/2023 FIMAN28 11% 06/15/2023	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/14/2016	11/30/2019		15,387,249	11.6025 (11)			36,695	(14,199)		(14,199)	13,577	705,574			91,654		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		8,097,890	5.74375 (4.25)			38,896	(841,486)		(841,486)	44,347	182,662			143,457		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83140IA Vicolungo	BA Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/21/2016	12/20/2019		146,188,000	5.532 (3)			1,602,288	(19,783,218)		(19,783,218)	(309,436)	4,487,000			887,414		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	81390IA Nassica	BA Part 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83160IA San Sebastian de los Reyes	BA Part 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83150IA Castel Guelfo	BA Part 1																				
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	71260IA Neptune Barcelona	BA Part 1																				
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 804100	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.6375 (3.1989)			1,031,071	(19,808,478)		(19,808,478)	(766,660)	5,016,000			2,956,363		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834800	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415 (3.2)			328,935	(10,969,096)		(10,969,096)	(186,507)	2,198,300			1,284,365		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	8107 Myer Bourke St OIA	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/17/2017	01/17/2020		64,108,800	2.06 (2.75)			(202,416)	260,874		260,874	(249,016)	3,408,960			399,162		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834200	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585 (3.1547)			811,245	(15,170,064)		(15,170,064)	(624,897)	4,259,587			2,586,647		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AM7711865 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% 03/27/2024	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161 (1.75)			112,756	(1,337,201)		(1,337,201)	(258,909)	320,500			128,834		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N8502#AB3 TELEDYNE NETHERLANDS B.V. 1.09% Due 4/18/2024 A018 1.09% 04/18/2024	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		34,387,200	3.4076 (1.09)			370,221	(4,232,800)		(4,232,800)	(864,564)	1,025,600			414,272		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AA9 UMICORE SA/NV SR-UNSEC 1.84% 12/07/2027	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125 (1.84)			420,850	(6,116,284)		(6,116,284)	(1,225,975)	1,282,000			655,488		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AB7 UMICORE SA/NV SR-UNSEC 2.05% 12/07/2029	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275 (2.05)			643,723	(10,240,075)		(10,240,075)	(2,094,819)	2,083,250			1,172,687		0002

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% 05/11/2027	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465 (0.3)			1,058,510	(2,640,630)		(2,640,630)	(2,770,018)	(1,231,794)			1,043,418		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% 05/11/2032	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874 (0.65)			1,126,998	(3,716,751)		(3,716,751)	(4,120,904)	(1,319,779)			1,398,290		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW0042629 TRINITY ACQUISITION PLC CO.GUARNT 2.125% 05/26/2022	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/18/2017	05/26/2022		22,226,000	4.832 (2.125)			302,023	(1,626,185)		(1,626,185)	(434,323)	641,000			219,657		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	JK9336864 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% 05/04/2026	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955 (2.75)			229,145	(2,177,021)		(2,177,021)	(557,881)	641,000			313,506		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 841800	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02 (2.65)			332,731	(3,140,157)		(3,140,157)	(490,924)	1,419,072			745,680		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AN9203570 IVORY COAST SR UNSEC 5.125% 06/15/2025	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.63 (5.125)			27,831	(235,969)		(235,969)	(46,408)	64,100			29,465		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		15,168,772	4.503 (3.765798)			74,817	(867,219)		(867,219)	40,948	364,962			313,216		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 844700	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235 (6.1097)			717,634	(4,936,032)		(4,936,032)	(889,526)	3,613,344			1,950,459		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% 10/18/2032	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		23,834,000	4.2175 (2.29)			220,846	(718,437)		(718,437)	(677,315)	641,000			450,840		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% 10/18/2036	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51 (2.76)			396,510	(2,207,503)		(2,207,503)	(1,608,387)	1,282,000			1,020,155		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803401	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	8.7625 (2.6997)			342,118	(2,986,369)		(2,986,369)	(473,302)	1,764,282			1,097,027		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849400	B Part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023		199,888,650	3.835 (2.6778)			1,018,244	(5,625,432)		(5,625,432)	(1,716,097)	4,643,600			2,137,814		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568#AE1 NETWORK FINANCE CO PTY LTD 3.64% 02/14/2030	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64 (3.605)			53,095	(1,497,693)		(1,497,693)	(3,999,968)	3,015,000			970,885		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/28/2017	01/25/2022		33,200,000	6.961 (5.7103)			171,787	(325,520)		(325,520)	(250,807)	760,000			313,882		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% 09/30/2039	D Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		90,288,000	4.168 (4.87)			(450,942)	(2,877,083)		(2,877,083)	(4,294,846)	4,824,000			2,081,807		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849300	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/15/2017	12/31/2022		188,052,975	5.13 (3.769)			1,201,007	(261,748)		(261,748)	(1,898,066)	4,288,680			1,996,120		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	TBD Private Placement (McCain) TBA% 10/23/2030	N/A	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/23/2018	10/23/2030		16,079,756	3.735 (3.68)				(312,945)		(312,945)	(1,179,526)	866,581			282,236		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	TBD Private Placement (McCain) TBA% 10/25/2032	N/A	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.83 (3.79)				(565,719)		(565,719)	(1,995,577)	1,429,859			502,203		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC TBA% 03/14/2032	D Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23 (2.83)			149,485	2,677,206		2,677,206	284,706	2,392,500			581,932		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC TBA% 03/14/2033	D Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455 (3.02)			133,303	2,448,811		2,448,811	363,561	2,085,250			520,941		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC TBA% 03/14/2030	D Part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306 (2.9)			75,350	1,329,123		1,329,123	126,273	1,202,850			268,997		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 853700	B Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/29/2018	01/15/2023		277,192,800	4.237 (2.7705)			1,808,907	16,210,566		16,210,566	(1,255,434)	17,466,000			2,955,695		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235 (2.8436)			1,179,609	11,875,432		11,875,432	137,682	11,737,750			2,607,261		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855400	B Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.1255 (2.5801)			302,747	2,721,761		2,721,761	(47,275)	2,769,036			546,971		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC TBA% 03/31/2036	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		84,320,000	4.705 (2.47)			470,395	4,700,857		4,700,857	(208,743)	4,909,600			1,776,952		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B Part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2018	05/16/2020		13,385,997	6.81056 (5.00738)			71,062	840,235		840,235	107,275	732,961			91,756		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855000	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.27 (2.7074)			265,071	1,670,706		1,670,706	2,556	1,668,150			303,131		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854900	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925 (2.82)			1,334,501	20,069,861		20,069,861	(6,364)	20,076,225			4,939,806		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803402	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312 (2.8898)			79,118	1,610,561		1,610,561	55,533	1,555,028			326,356		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B Part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2018	05/16/2020		7,094,000	6.79506 (5.00738)			29,715	559,571		559,571	64,321	495,250			48,627		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 859500	B Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397 (2.9087)			212,533	5,268,518		5,268,518	1,230,718	4,037,800			1,397,865		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 860000	B Part 1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456 (2.7564)			593,184	8,093,684		8,093,684	950,184	7,143,500			2,715,631		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	TBD Private Placement (Endeavor) TBA% 12/13/2028	B Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205 (4.36)			97,566	97,566		97,566	(1,121,184)	1,218,750			797,699		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7107B 101 MILLER STREET 6% 12/21/2022	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/13/2018	12/21/2022		23,115,113	3.76 (3.425)			3,986	567,748		567,748	35,261	532,487			244,612		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695 (2.7)			6,564	255,117		255,117	25,760	229,357			939,270		0002
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												34,299,434	(61,459,642)	XXX	(61,459,642)	(71,055,720)	226,989,772			89,289,523	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(5,946,633)	(434,179)	31,959,021	(69,360,868)	XXX	(69,360,870)	(70,479,662)	226,989,772	1,081,881		91,150,885	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 5.37	723787A*8 PIONEER NATURAL RESOURCES	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/25/2011	09/20/2021		5,000,000	1 / (CREDIT EVENT)	(561,175)		52,539	(178,329)		112,807			27,400		5,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	698299F*0 REPUBLIC OF PANAMA	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/20/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(149,287)		39,264	(6,399)		9,664			14,125		5,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	78307AL*2 RUSSIAN FEDERATION	DB C	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(222,862)		46,303	(9,588)		3,352			21,164		5,000,000	3	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	88322KC*0 KINGDOM OF THAILAND	DB C	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/22/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(119,731)		36,859	(5,310)		10,125			11,721		5,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	560904D*2 MALAYSIA	DB C	Credit	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/22/2013	09/20/2018		5,000,000	1 / (CREDIT EVENT)	(119,731)		36,859	(5,310)		8,729			11,721		5,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*HT0 CDX.NA.IG.26	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	07/29/2016	06/20/2021		125,000,000	1 / (CREDIT EVENT)	1,609,651		465,161	979,866		2,173,403			(163,311)		125,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*HR4 CDX.NA.IG.26	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/01/2016	06/20/2021		125,000,000	1 / (CREDIT EVENT)	1,689,272		456,987	1,028,911		2,173,403			(171,485)		125,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*HS2 CDX.NA.IG.26	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/01/2016	06/20/2021		125,000,000	1 / (CREDIT EVENT)	1,657,299		460,233	1,009,437		2,173,403			(168,240)		125,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*JH4 CDX.NA.IG.26	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/25/2016	06/20/2021		50,000,000	1 / (CREDIT EVENT)	762,114		172,968	470,526		869,361			(78,421)		50,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*JJ0 CDX.NA.IG.26	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/31/2016	06/20/2021		25,000,000	1 / (CREDIT EVENT)	369,640		87,529	228,996		434,681			(38,166)		25,000,000	2	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*JV3 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	09/20/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,185,872		516,446	785,423		2,190,653			(112,026)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 5.37	12518*JU5 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	09/20/2016	12/20/2021		250,000,000	1 / (CREDIT EVENT)	2,444,544		1,026,014	1,619,064		4,381,306			(230,930)		250,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*KH2 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/07/2016	12/20/2021		250,000,000	1 / (CREDIT EVENT)	3,167,238		954,267	2,122,083		4,381,306			(302,677)		250,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*KJ8 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	10/12/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,553,782		479,985	1,041,050		2,190,653			(148,487)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*KK5 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	10/14/2016	12/20/2021		350,000,000	1 / (CREDIT EVENT)	4,494,065		1,328,882	3,020,640		6,133,828			(430,840)		350,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LP3 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/26/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,638,005		470,771	1,105,653		2,190,653			(157,702)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 5.37	12518*LD0 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	10/27/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,598,665		474,148	1,081,976		2,190,653			(154,324)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 5.37	12518*ME7 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/28/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,206,650		386,234	817,096		1,752,522			(116,544)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.75	12518*MD9 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/31/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,208,681		385,975	818,909		1,752,522			(116,803)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.75	12518*LC2 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/31/2016	12/20/2021		75,000,000	1 / (CREDIT EVENT)	890,598		291,019	603,401		1,314,392			(86,064)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 6.25	12518*LZ1 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	11/10/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,316,880		374,767	897,487		1,752,522			(128,010)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*LU2 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	11/14/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,543,152		478,386	1,052,262		2,190,653			(150,086)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*LY4 CDX.NA.IG.27	DB C	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	11/14/2016	12/20/2021		75,000,000	1 / (CREDIT EVENT)	901,415		289,412	614,667		1,314,392			(87,671)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*MC1 CDX.NA.IG.27	DB C	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/15/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,685,419		464,461	1,149,890		2,190,653			(164,011)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.5	12518*HN3 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/27/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	99,653		240,130	56,234		911,990			(11,259)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.75	12518*HP8 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/28/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	139,167		235,655	78,580		911,990			(15,733)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*HQ6 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/28/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	149,167		234,525	84,227		911,990			(16,864)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*HL7 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/29/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	140,556		235,488	79,414		911,990			(15,900)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*HM5 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/02/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	149,861		234,415	84,777		911,990			(16,974)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.62	12518*JF8 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/01/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	477,778		196,132	275,982		911,990			(55,257)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.62	12518*JK7 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/01/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	524,653		190,710	303,058		911,990			(60,679)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*JE1 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/12/2016	12/20/2020		50,000,000	1 / (CREDIT EVENT)	430,556		201,337	249,982		911,990			(50,052)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*JG6 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/13/2016	12/20/2020		25,000,000	1 / (CREDIT EVENT)	184,722		104,207	107,319		455,995			(21,488)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.12	12518*JL5 CDX.NA.IG25 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2016	12/20/2020		25,000,000	1 / (CREDIT EVENT)	192,535		103,298	111,858		455,995			(22,396)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-63 ZA Z SEQ	12518*JT8 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	12/20/2021		25,000,000	1 / (CREDIT EVENT)	177,431		108,854	118,070		444,849			(16,841)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-76 DZ Z SEQ	12518*JQ4 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2016	12/20/2021		25,000,000	1 / (CREDIT EVENT)	193,056		107,371	128,468		444,849			(18,324)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-76 DZ Z SEQ	12518*JW1 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	403,125		213,067	268,679		889,697			(38,322)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*JM3 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/29/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	413,889		212,023	275,998		889,697			(39,366)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*JS0 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	357,639		217,373	238,489		889,697			(34,016)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*JR2 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	357,639		217,373	238,489		889,697			(34,016)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-76 DZ Z SEQ	12518*JP6 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2016	12/20/2021		40,000,000	1 / (CREDIT EVENT)	331,111		169,618	220,799		711,758			(31,493)		40,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 5.37	12518*JN1 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	489,583		204,750	326,990		889,697			(46,639)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*KL3 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/14/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	534,722		200,126	359,408		889,697			(51,263)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*MK3 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/19/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	616,667		192,113	415,587		889,697			(59,276)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LG3 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	619,792		191,812	417,693		889,697			(59,576)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LM0 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/19/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	621,667		191,632	418,957		889,697			(59,757)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LQ1 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/20/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	643,056		189,543	433,601		889,697			(61,845)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LN8 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/21/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	638,194		189,978	430,552		889,697			(61,410)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LF5 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	638,194		189,978	430,552		889,697			(61,410)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*MH0 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/21/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	638,194		189,978	430,552		889,697			(61,411)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LL2 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/21/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	638,194		189,978	430,552		889,697			(61,410)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*MG2 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/21/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	638,194		189,978	430,552		889,697			(61,411)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LJ7 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	661,111		187,739	446,250		889,697			(63,650)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LH1 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2016	12/20/2021		30,000,000	1 / (CREDIT EVENT)	396,667		112,644	267,750		533,818			(38,190)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*MJ6 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/24/2016	12/20/2021		50,000,000	1 / (CREDIT EVENT)	661,111		187,739	446,250		889,697			(63,650)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LS7 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,656,250		468,929	1,118,564		2,224,243			(159,543)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*MF4 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,325,000		375,143	894,851		1,779,394			(127,634)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.87	12518*LK4 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/20/2021		150,000,000	1 / (CREDIT EVENT)	1,879,167		572,861	1,271,142		2,669,091			(181,306)		150,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 4.25	12518*LE8 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/28/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,158,333		390,900	784,378		1,779,394			(111,877)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.75	12518*LR9 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/31/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,036,668		402,598	702,366		1,779,394			(100,180)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 6.25	12518*MA5 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,254,444		380,706	855,855		1,779,394			(122,072)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 6.25	12518*MB3 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/10/2016	12/20/2021		125,000,000	1 / (CREDIT EVENT)	1,505,556		481,964	1,027,177		2,224,243			(146,508)		125,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*LW8 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	975,556		407,794	665,939		1,779,394			(94,984)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*LV0 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2016	12/20/2021		100,000,000	1 / (CREDIT EVENT)	1,218,333		384,092	832,112		1,779,394			(118,686)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 2.75	12518*LX6 CDX.NA.IG27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/16/2016	12/20/2021		80,000,000	1 / (CREDIT EVENT)	1,008,889		303,781	690,178		1,423,515			(98,441)		80,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-63 ZA Z SEQ	12518*PF1 CDX.NA.HY27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/06/2017	12/20/2021		49,526,923	5 / (CREDIT EVENT)	9,826,040		207,413	7,274,942		7,761,583			(1,037,639)		49,526,923	1Z	N/A
CREDIT DEFAULT SWAP - FNR 2012-63 ZA Z SEQ	12518*PG9 CDX.NA.HY27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/10/2017	12/20/2021		49,526,923	5 / (CREDIT EVENT)	9,848,693		203,806	7,300,229		7,761,583			(1,041,246)		49,526,923	1Z	N/A
CREDIT DEFAULT SWAP - GNR 2012-16 VZ Z SEQ	12518*PH7 CDX.NA.HY27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021		49,526,923	5 / (CREDIT EVENT)	9,827,698		203,592	7,301,726		7,761,583			(1,041,460)		49,526,923	1Z	N/A
CREDIT DEFAULT SWAP - GNR 2012-16 VZ Z SEQ	12518*PE4 CDX.NA.HY27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/12/2017	12/20/2021		49,526,923	5 / (CREDIT EVENT)	9,802,834		206,227	7,283,253		7,761,583			(1,038,825)		49,526,923	1Z	N/A
CREDIT DEFAULT SWAP - FNR 2012-73 ZM EXCH Z SEQ	12518*PK0 CDX.NA.HY27 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2017	12/20/2021		49,526,923	5 / (CREDIT EVENT)	9,847,312		199,677	7,329,172		7,761,583			(1,045,374)		49,526,923	1Z	N/A
CREDIT DEFAULT SWAP - FNR 2012-73 ZM EXCH Z SEQ	12518*PJ3 CDX.NA.HY27 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/18/2017	12/20/2021		49,526,923	5 / (CREDIT EVENT)	9,839,301		199,915	7,327,507		7,761,583			(1,045,137)		49,526,923	1Z	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*RY8 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	881,111		167,672	755,767		655,052			(83,717)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - US TREASURY N/B United States Treasury No 3.87	12518*RX0 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/04/2017	12/20/2022		60,000,000	1 / (CREDIT EVENT)	1,075,000		199,097	925,962		786,063			(102,570)		60,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2012-7 PE PAC-1-11	12518*SC5 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	905,556		164,712	782,485		655,052			(86,677)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2013-23 ZC Z SEQ	12518*SD3 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/12/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	881,944		166,928	762,485		655,052			(84,461)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4444 CZ Z SEQ	12518*SB7 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	881,944		166,928	762,485		655,052			(84,461)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4663 ZK Z SEQ	12518*SA9 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/16/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	902,500		164,867	781,083		655,052			(86,521)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4665 NZ Z SEQ	12518*RZ5 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/16/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	902,500		164,867	781,083		655,052			(86,521)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4377 LZ Z SEQ	12518*SE1 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	916,667		163,276	795,451		655,052			(88,113)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-114 ZG Z SEQ	12518*SM3 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2017	12/20/2022		100,000,000	1 / (CREDIT EVENT)	1,840,000		325,346	1,601,790		1,310,105			(177,432)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2014-53 VZ Z SEQ	12518* SX9 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		100,000,000	1 / (CREDIT EVENT)	1,876,111		320,797	1,642,854		1,310,105			(181,981)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2010-144 DC EXCH PAC-1-11	12518* SY7 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	923,056		161,853	808,292		655,052			(89,535)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - FHR 4655 HZ EXCH Z SEQ	12518* SU5 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	923,056		161,853	808,292		655,052			(89,535)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2014-65 CB SEQ	12518* ST8 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/08/2017	12/20/2022		100,000,000	1 / (CREDIT EVENT)	1,838,889		324,120	1,612,853		1,310,105			(178,657)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2014-28 ZA Z SEQ	12518* SW1 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/08/2017	12/20/2022		30,000,000	1 / (CREDIT EVENT)	551,667		97,236	483,856		393,031			(53,597)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2013-23 ZU SC Z SEQ	12518* SZ4 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/09/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	895,833		164,307	786,139		655,052			(87,082)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2014-7 Z Z SEQ	12518* TA8 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/14/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	902,778		163,491	793,512		655,052			(87,898)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2011-73 LB PAC-11	12518* SS0 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	902,778		163,491	793,512		655,052			(87,898)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4668 ZA Z SEQ	12518* SR2 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/14/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	902,778		163,491	793,512		655,052			(87,898)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-118 ZV Z SEQ	12518* TB6 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/15/2017	12/20/2022		50,000,000	1 / (CREDIT EVENT)	879,167		165,651	774,008		655,052			(85,738)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-80 ZV Z SEQ	12518* SV3 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/15/2017	12/20/2022		30,000,000	1 / (CREDIT EVENT)	527,500		99,391	464,405		393,031			(51,443)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-100 CZ Z SEQ	12518*UX6 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/02/2018	12/20/2022		50,000,000	1 / (CREDIT EVENT)		977,500	188,005	898,838		655,052			(78,662)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2013-18 GY PAC-1-11	12518*UW8 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		50,000,000	1 / (CREDIT EVENT)		981,667	188,178	903,178		655,052			(78,489)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-53 ZC Z SEQ	12518*UY4 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1 / (CREDIT EVENT)		961,667	189,777	884,777		655,052			(76,890)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4199 VZ Z SEQ	12518*VA5 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		458,333	96,687	421,687		327,526			(36,646)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2014-60 LZ Z SEQ	12518*VF4 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1 / (CREDIT EVENT)		841,667	199,371	774,371		655,052			(67,295)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-15 MZ Z SEQ	12518*VN7 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		425,833	99,286	391,786		327,526			(34,047)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2017-31 GB PAC	12518*VS6 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		444,028	98,061	408,756		327,526			(35,272)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-15 LZ SC EXCH Z PAC SEQ	12518*VM9 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/06/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		436,528	98,657	401,851		327,526			(34,676)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-98 VZ Z SEQ	12518*VR8 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		431,528	99,054	397,249		327,526			(34,279)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2013-170 LB EXCH Z SEQ	12518*VQ0 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/07/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		434,722	99,478	400,867		327,526			(33,855)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4385 HZ Z SEQ	12518*VG2 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		412,917	101,391	380,974		327,526			(31,942)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-56 ZM Z SEQ	12518*VL1 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		437,917	99,457	404,041		327,526			(33,876)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2011-110 EW EXCH AD PAC-11	12518*VT4 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		410,417	101,585	378,668		327,526			(31,749)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-32 ZB Z SEQ	12518*VP2 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		380,417	103,905	350,989		327,526			(29,428)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4661 GZ Z SEQ	12518*VD9 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		407,917	101,778	376,361		327,526			(31,555)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - FHR 4122 ZJ Z SEQ	12518*VC1 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		380,417	103,905	350,989		327,526			(29,428)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2012-16 ZP Z PAC-11	12518*VK3 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/09/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		348,611	106,547	321,825		327,526			(26,786)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4440 ZX SC Z PT	12518*VJ6 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/09/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		336,111	107,508	310,286		327,526			(25,825)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - GNR 2011-93 PE PAC-1-11	12518*UZ1 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		348,611	106,547	321,825		327,526			(26,786)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2017-30 ZG Z SEQ	12518*VB3 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		373,611	104,626	344,904		327,526			(28,707)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2017-41 Z Z SEQ	12518*WC0 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		75,000,000	1 / (CREDIT EVENT)		1,168,750	148,283	1,104,533		982,579			(64,217)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2012-75 CE PAC-11	12518*WD8 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		389,583	49,428	368,178		327,526			(21,406)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FHR 4314 GZ Z SEQ	12518*WA4 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		75,000,000	1 / (CREDIT EVENT)		1,073,333	154,113	1,014,946		982,579			(58,387)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2013-11 Z Z SEQ	12518*WB2 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		25,000,000	1 / (CREDIT EVENT)		345,278	52,051	326,496		327,526			(18,782)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - FNR 2017-30 ZG Z SEQ	12518*VZ0 CDX.NA.IG29 SR. TRANCHE	DB C	Credit	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/28/2018	12/20/2022		80,000,000	1 / (CREDIT EVENT)		1,076,000	172,273	1,021,606		1,048,097			(54,394)		80,000,000	1	N/A
0989999. Subtotal - Swaps - Replication - Credit Default										135,228,949	14,283,363	27,633,756	112,477,268	XXX	161,352,722			(14,725,571)		7,322,161,538	XXX	XXX
ASSET SWAP - TSY INFL IX N/B United States Treasury In .125	91283#AE3 10yr U.S. Treasury Note	DB C	Interest Rate	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 / (CREDIT EVENT)			101,630			(600,406)					141,832	1	N/A
1019999. Subtotal - Swaps - Replication - Other												101,630		XXX	(600,406)					141,832	XXX	XXX
1029999. Subtotal - Swaps - Replication										135,228,949	14,283,363	27,735,386	112,477,268	XXX	160,752,316			(14,725,571)		7,322,303,370	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												383,138	1,309,516	XXX	1,309,516	(1,550,111)				1,861,362	XXX	XXX
1169999. Total Swaps - Credit Default										129,282,316	13,849,184	24,910,205	103,266,526	XXX	152,141,978	2,126,169		(13,643,690)		7,322,161,538	XXX	XXX
1179999. Total Swaps - Foreign Exchange												33,040,383	(71,981,209)	XXX	(83,044,462)	(71,055,720)	237,698,620			91,577,129	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other												12,217,024		XXX	(70,644,441)					32,450,929	XXX	XXX
1209999. Total Swaps										129,282,316	13,849,184	70,550,750	32,594,833	XXX	(237,409)	(70,479,662)	237,698,620	(13,643,690)		7,448,050,958	XXX	XXX
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	628908CD1 PEP SHOPPING CENTER 4.48% 12/14/2021	D Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	07/29/2015	12/14/2021		2,536,643	0.8099				(115,540)		(115,540)	(16,811)	65,845			23,593		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6861 ND PROPERTIES ERLANGEN OIA	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/18/2015	12/21/2018		2,928,120	0.8879				(147,982)		(147,982)	31,101	83,330			10,109		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	8044 Henderson UK Outlet Mall Partnership OIA	BA Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/10/2016	07/31/2018		12,069,225	0.6962				963,809		963,809	74,364	255,451			17,587		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	8045 Hdn UK Property Investment LP OIA	BA Part 1				07/31/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	8046 Hdn UK Property Investment LP OIA	BA Part 1				07/31/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	8047 Hdn UK Property Investment LP OIA	BA Part 1				07/31/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	8049 Henderson UK Shopping Centre Feeder Fund	BA Part 1				07/31/2018																

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	8089 European Cities Fund (ECF) OIA	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/08/2016	07/06/2018		57,025,000	0.8768				(1,376,576)		(1,376,576)	663,709	1,602,500			36,556		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	8089 European Cities Fund (ECF) OIA	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/21/2016	07/06/2018		32,986,417	0.9289				(2,804,005)		(2,804,005)	391,919	982,085			21,146		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	European Cities Fund (ECF)	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	07/06/2018		73,287,900	0.8596				(298,621)		(298,621)	847,137	2,019,150			46,982		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	8089 European Cities Fund	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/18/2017	07/06/2018		3,834,597	0.8238				144,702		144,702	43,686	101,246			2,458		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	7107 101 Miller	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/21/2017	09/28/2018		8,916,717	1.2673				549,270		549,270	(6,140)	454,260			22,139		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6861 T-C Pep Holding Sarl	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/26/2017	09/28/2018		12,054,310	0.8296				298,389		298,389	133,112	320,500			29,929		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	7107 101 MILLER STREET	BA Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	09/26/2017	09/28/2018		108,478,350	1.2721				6,293,862		6,293,862	(77,921)	5,547,600			269,332		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	83140IA Vicolungo	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/04/2017	09/28/2018		7,062,453	0.8319				155,711		155,711	78,067	188,300			17,535		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	83140IA Vicolungo	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	10/27/2017	07/06/2018		7,856,185	0.8504				52,150		52,150	90,475	214,135			5,036		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6894 Gropius NA - FWD	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/30/2017	09/28/2018		7,981,886	0.8269				222,852		222,852	88,038	211,530			19,818		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6211 TIAA Lux 5 SARL (Erlangen)	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/27/2017	12/21/2018		31,953,229	0.8199				931,680		931,680	329,105	839,710			110,310		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6861 T-C Pep Holding Sarl OIA	BA Part 1				12/21/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	8089 European Cities Fund (ECF) NA-OIA	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/01/2018	07/06/2018		57,647,494	0.7945				4,149,636		4,149,636	591,429	3,558,207			36,956		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6861 T-C Pep Holding Sarl NA-OIA	BA Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	03/06/2018	09/28/2018		15,015,660	0.7936				1,003,953		1,003,953	135,266	868,687			37,281		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6894 Gropius NA-OIA	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	03/06/2018	09/28/2018		15,231,825	0.7935				1,019,219		1,019,219	137,598	881,621			37,818		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	6861 OFFSET T-C Pep Holding Sarl NA-OIA	BA Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	03/09/2018	09/28/2018		509,225	0.8012				(29,498)		(29,498)	(3,794)	(25,704)			1,264		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	84860IA Neptune Ursus	BA Part 1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	04/10/2018	07/13/2018		84,531,177	0.8031				5,195,233		5,195,233	516,500	4,678,734			79,765		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	83140IA Vicolungo	BA Part 1				07/13/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	83160IA San Sebastian de los Reyes	BA Part 1				07/13/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	81390IA Nassica	BA Part 1				07/13/2018																

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	83150IA Castel Guelfo	BA Part 1				07/13/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	7107B 101 MILLER STREET NA-OIA	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/20/2018	09/28/2018		6,383,605	1.3002				238,412		238,412	2,526	235,886			15,849		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	80150IA UK SC FUND NA-OIA	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/25/2018	04/26/2019		34,054,152	0.7048				1,896,497		1,896,497	107,297	1,789,200			154,367		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	A8AB7EDEA Global Real Estate Debt Partners - Fund I	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/11/2018	08/15/2018		102,329,025	0.7329				3,148,607		3,148,607	244,607	2,904,000			181,636		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila	BA Part 1				08/15/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ZD3915463 3i Eurofund V	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/11/2018	08/15/2018		511,753,125	0.8305				13,848,741		13,848,741	1,906,241	11,942,500			908,370		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ZD4100040 Ziemia Fund	BA Part 1				08/15/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	TEFF TEFF	BA Part 1				08/15/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ZD8300000 PROCREDIT HOLDING A.G.	BA Part 1				08/15/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	ZD4097386 CVC European Equity Partners V, LP	BA Part 1				08/15/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	scecere Ceres	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/14/2018	08/16/2018		547,817,250	1.3234				11,175,106		11,175,106	191,356	10,983,750			982,897		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	stctcga TCGA I AUD	BA Part 1				08/16/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	E2A0C8D88 Horizon Roads PTY LTD	BA Part 1				08/16/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL AUD	sococca Occator AUD	BA Part 1				08/16/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL CAD	sololeu Oleum - OIA	D Part 2-2	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/15/2018	08/16/2018		272,155,393	0.7776				5,703,555		5,703,555	300,428	5,403,127			488,303		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL CAD	stiinfr TIAA Infrastructure - ACS	BA Part 1				08/16/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL CAD	sblblea Broadleaf - OIA	BA Part 1				08/16/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL CAD	stiinfr TIAA Infrastructure - ACS	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/15/2018	08/16/2018		58,232,391	0.7764				1,135,791		1,135,791	64,133	1,071,658			104,481		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL CAD	sblblea Broadleaf - OIA	BA Part 1				08/16/2018																
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL CAD	sololeu Oleum - OIA	D Part 2-2				08/16/2018																

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL JPY	8626 Tokyo Multifamily Fund NA-OIA	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/23/2018	05/24/2019		2,384,638	0.0094				24,409		24,409	8,321	16,088			11,303		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL GBP	8118 Thurrock NA-OIA	BA Part 1	Currency	JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/30/2018	05/31/2019		38,975,388	0.7389				354,793		354,793	74,860	279,933			186,697		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	4563 NORTE NA-OIA	BA Part 1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	06/15/2018	06/14/2019		148,486,218	0.8351				(501,475)		(501,475)	237,143	(738,618)			725,976		0002
FORWARD FOREIGN CURRENCY CONTRACT - BUY USD SELL EUR	01A5084 HEDF 1 (Hines European Development) NA-OIA	BA Part 1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/27/2018	09/28/2018		12,861,937	0.8552				(67,637)		(67,637)	3,643	(71,280)			31,934		0002
1229999. Subtotal - Forwards - Hedging Other													53,165,043	XXX	53,165,043	7,187,395	56,663,431			4,617,427	XXX	XXX
1269999. Subtotal - Forwards													53,165,043	XXX	53,165,043	7,187,395	56,663,431			4,617,427	XXX	XXX
1399999. Subtotal - Hedging Effective												10,856,343	(10,521,567)	XXX	(91,628,855)		10,708,848			34,596,703	XXX	XXX
1409999. Subtotal - Hedging Other										(5,946,633)	(434,179)	31,959,021	(16,195,825)	XXX	(16,195,827)	(63,292,267)	283,653,203	1,081,881		95,768,312	XXX	XXX
1419999. Subtotal - Replication										135,228,949	14,283,363	27,735,386	112,477,268	XXX	160,752,316			(14,725,571)		7,322,303,370	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										129,282,316	13,849,184	70,550,750	85,759,876	XXX	52,927,634	(63,292,267)	294,362,051	(13,643,690)		7,452,668,385	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the interest rate risk of assets
0002	Hedges the currency risk of foreign currency denominated assets
0003	Hedges the credit risk of assets

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX								
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	22,260,000	31,810,397	(15,323,126)		33,987,378	(17,928,711)		185,177,581	179,404,852
BANK OF MONTREAL	NQ0HPCNCCU6TUTQYE16	Y	Y			(8,322,399)			(11,931,320)		512,991	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	30,450,000	31,641,173	(5,882,309)		31,641,173	(5,882,309)		4,904,107	212,971
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(917,470)			(917,470)			
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y		79,415,848	(91,695,968)		83,122,906	(135,996,139)		393,540,548	381,260,428
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(2,005,445)			(2,005,445)			
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	11,360,000	10,364,841	(169,795)		10,364,841	(169,795)		1,660,781	495,827
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	54,970,000	45,443,135	(2,941,906)		56,912,275	(2,763,577)		1,884,069,072	1,871,600,301
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	34,260,000	27,126,661	(87,845)		27,148,867	(67,637)		18,949,900	11,728,716
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		76,410,499	(140,180,591)		74,384,645	(148,053,662)		994,190,453	930,420,361
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	38,630,000	64,878,391	(35,616,055)		74,895,757	(51,475,272)		1,465,468,567	1,456,100,903
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y		4,360,640	(6,692,295)		4,872,977	(13,159,798)		1,919,468	
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N			(679,003)			(2,178,169)		272,080	
THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y	5,150,000	3,265,990			3,265,990			141,475	
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	N									
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(200,345)			(200,345)			
0299999. Total NAIC 1 Designation				197,080,000	374,717,575	(310,714,552)		400,596,809	(392,729,649)		4,950,807,023	4,831,224,359
0899999. Aggregate Sum of Central Clearing houses				45,856,738	21,756,853			45,060,475			2,501,861,362	2,477,761,477
0999999 - Gross Totals				242,936,738	396,474,428	(310,714,552)		445,657,284	(392,729,649)		7,452,668,385	7,308,985,836
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					396,474,428	(310,714,552)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-QK-7	US TREASURY N/B 6.625%	33,967,650	31,054,000	30,484,818	08/15/2040	
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	912810-QK-7	US TREASURY N/B 6.375%	4,966,840	4,493,000	4,410,649	08/15/2040	
CITIGROUP GLOBAL MARKETS INC MBNUM2BPBDO7JBLYG310	Treasury	912810-FM-5	US TREASURY N/B 6.375%	31,452,972	25,000,000	31,731,211	05/15/2030	
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RC-4	US TREASURY N/B 6.375%	40,567,641	36,000,000	35,051,716	08/15/2043	
UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39	Treasury	912810-RC-4	US TREASURY N/B 6.375%	2,253,758	2,000,000	1,947,318	08/15/2043	
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Cash		Cash	11,330,000	11,330,000	11,330,000		
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash		Cash	1,170,000	1,170,000	1,170,000		
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash		Cash	19,370,000	19,370,000	19,370,000		
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash		Cash	2,130,000	2,130,000	2,130,000		
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash		Cash	1,910,000	1,910,000	1,910,000		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	6,610,000	6,610,000	6,610,000		
UBS AG BFM8T61CT2L1QCEMIK50	Cash		Cash	430,000	430,000	430,000		
0199999 - Total				156,158,861	141,497,000	146,575,712	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash		Cash	22,260,000		XXX		
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	30,450,000		XXX		
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		Cash	34,260,000		XXX		
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash		Cash	38,630,000		XXX		
THE ROYAL BANK OF SCOTLAND PLC RR3QWICIWWIPCS8A4S074	Cash		Cash	5,150,000		XXX		
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash		Cash	11,360,000		XXX		
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		Cash	54,970,000		XXX		
UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39	Cash		Cash	905,599		XXX		V
CITIGROUP GLOBAL MARKETS INC MBNUM2BPBDO7JBLYG310	Cash		Cash	20,345,800		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash	24,605,339		XXX		V
0299999 - Total				242,936,738		XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Cash			488,309,230	488,309,230	
9099999. Total - Cash (Schedule E Part 1 type)				488,309,230	488,309,230	XXX
	NATWEST MARKETS SECURITIES INC TRIREPO 2.09% 7/2/2018 TSY			100,000,000	100,000,000	07/02/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				100,000,000	100,000,000	XXX
9999999 - Totals				588,309,230	588,309,230	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (117,396,722) Book/Adjusted Carrying Value $ (117,396,722)
2. Average balance for the year Fair Value $ 664,813,088 Book/Adjusted Carrying Value $ 664,813,088
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A.	London, UK			38,067		13,916,769	41,024,422	35,781,870	XXX
Citibank, N.A.	New Castle, DE					(6,778,560)	(7,425,328)	(7,083,537)	XXX
Citibank, N.A.	New York, NY					7,499,554	49,897,525	5,021,959	XXX
Harris, N.A.	Chicago, IL					926,012	273,128	399,348	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					32,322,804	29,898,186	27,236,253	XXX
JPMorgan Chase Bank, N.A.	New York, NY					28,156,485	(21,648,998)	33,447,631	XXX
The Northern Trust Company	Chicago, IL					146,386	150,010	161,113	XXX
Wells Fargo, N.A.	Minneapolis, MN					(17,258,766)	(15,368,535)	(16,647,769)	XXX
Wells Fargo, N.A.	San Francisco, CA					17,440	12,678	14,506	XXX
Beneficial State Bank	Oakland, CA CD Matures June 13, 2019		2.400	142,782	11,672	10,155,776	10,155,776	10,298,558	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 1, 2018		1.650		65,534	5,932,893	5,932,893	5,932,893	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 8, 2018		1.650		2,649	247,016	247,016	247,016	XXX
City First Bank of D.C.	Washington, DC CD Matures May 9, 2019		2.450	55,758	15,320	4,273,197	4,328,955	4,328,955	XXX
Native American Bank	Denver, CO CD Matures October 25, 2018		1.550		39,319	3,682,360	3,682,360	3,682,360	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	236,608	134,494	83,239,365	101,160,088	102,821,157	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	236,608	134,494	83,239,365	101,160,088	102,821,157	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	236,608	134,494	83,239,365	101,160,088	102,821,157	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 07		06/29/2018	0.000	07/02/2018	12,499,479		1,042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						12,499,479		1,042
3199999. Total - U.S. Special Revenues Bonds						12,499,479		1,042
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						12,499,479		1,042
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						12,499,479		1,042
8899999 - Total Cash Equivalents						12,499,479		1,042