QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2018

LIFE AND ACCIDENT AND HEALTH

2018

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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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, Advisor to the CEO	John Lewis Douglas, SEVP, Chief Oversight and Advocacy Officer
Lori Dickerson Fouché #, SEVP, Retail and Institutional Financial Services CEO	Rahul Narandas Merchant, SEVP, Head of Client Services and Tech	Ronald Richard Pressman, SEVP, Advisor to the CEO
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 17th day of October, 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
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	186,720,097,825		186,720,097,825	184,895,395,903
2.	Stocks:				
	2.1 Preferred stocks	476,491,300		476,491,300	337,551,847
	2.2 Common stocks	5,782,039,839	10,680,368	5,771,359,471	5,680,367,565
3.	Mortgage loans on real estate:				
	3.1 First liens	27,043,314,497		27,043,314,497	24,034,031,710
	3.2 Other than first liens	2,509,832,634		2,509,832,634	2,562,588,312
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	170,851,772		170,851,772	177,337,259
	4.2 Properties held for the production of income (less $ 44,038,300 encumbrances)	1,932,425,001		1,932,425,001	1,900,988,784
	4.3 Properties held for sale (less $ encumbrances)	12,323,484		12,323,484	
5.	Cash ($ 225,561,365), cash equivalents ($ 786,829,496) and short-term investments ($)	1,012,390,861		1,012,390,861	640,238,743
6.	Contract loans (including $ premium notes)	1,904,405,101	14,528	1,904,390,573	1,680,316,399
7.	Derivatives	371,439,382		371,439,382	243,999,341
8.	Other invested assets	29,761,266,747	131,030,493	29,630,236,254	29,784,383,150
9.	Receivables for securities	418,503,285		418,503,285	95,046,308
10.	Securities lending reinvested collateral assets	799,840,074		799,840,074	705,705,952
11.	Aggregate write-ins for invested assets	89,710,282		89,710,282	285,573,884
12.	Subtotals, cash and invested assets (Lines 1 to 11)	259,004,932,084	141,725,389	258,863,206,695	253,023,525,157
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,829,186,599		1,829,186,599	1,794,447,676
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,062,215		2,062,215	2,811,271
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	49,232,886	98,981	49,133,905	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	7,877,168		7,877,168	2,487,514
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	5,668,357,000	3,722,022,000	1,946,335,000	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	432,346,192	402,074,607	30,271,585	32,904,765
21.	Furniture and equipment, including health care delivery assets ($)	60,411,188	60,411,188		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	150,247,265	932,605	149,314,660	191,935,566
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	711,417,969	167,760,371	543,657,598	470,547,300
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	267,932,865,772	4,495,025,141	263,437,840,631	257,551,377,396
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	39,365,222,690		39,365,222,690	37,595,617,800
28.	Total (Lines 26 and 27)	307,298,088,462	4,495,025,141	302,803,063,321	295,146,995,196
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	88,475,132		88,475,132	284,996,570
1102.	Investments in process	1,500,000		1,500,000	67,691
1103.	Receivable for securities lending	(264,850)		(264,850)	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)	89,710,282		89,710,282	285,573,884
2501.	Sundry receivables	583,054,716	39,397,118	543,657,598	470,547,300
2502.	Prepaid expenses	119,255,108	119,255,108		
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)	711,417,969	167,760,371	543,657,598	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 $ 210,072,346,763 less $ included in Line 6.3 (including $ Modco Reserve)	210,072,346,763	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)	1,126,891,793	1,061,965,064
4.	Contract claims:		
	4.1 Life	743,445,147	653,808,065
	4.2 Accident and health		
5.	Policyholders' dividends $ 2,974,455 and coupons $ due and unpaid	2,974,455	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)	846,071,713	1,881,689,460
	6.2 Dividends not yet apportioned (including $ Modco)	1,158,351,853	
	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	984,372	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 $ 3,734,063 ceded	3,734,063	4,115,304
	9.4 Interest Maintenance Reserve	2,082,917,637	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	894,060,955	999,267,752
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	7,372,381	582,453
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	34,679,744	23,431,201
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	13,831,144	16,508,007
15.2	Net deferred tax liability		
16.	Unearned investment income	1,806,513	722,567
17.	Amounts withheld or retained by company as agent or trustee	266,841,128	217,175,656
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	98,099,957	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	185,284,481	191,456,637
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,189,351,323	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	546,380,764	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	298,228,289	470,362,874
	24.09 Payable for securities	377,322,782	141,015,289
	24.10 Payable for securities lending	1,329,384,574	705,705,952
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	869,297,707	701,333,912
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	226,149,673,969	221,245,627,664
27.	From Separate Accounts Statement	39,324,997,212	37,565,298,094
28.	Total liabilities (Lines 26 and 27)	265,474,671,181	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	5,040,937,833	5,040,741,540
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	32,284,404,307	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 $ 40,225,477 in Separate Accounts Statement)	37,325,892,140	36,333,569,438
38.	Totals of Lines 29, 30 and 37	37,328,392,140	36,336,069,438
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	302,803,063,321	295,146,995,196
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	534,193,224	463,870,838
2502.	Deferred gain on asset transfer with affiliate	201,468,606	191,802,177
2503.	Derivative collateral - payable	181,240,463	94,545,588
2598.	Summary of remaining write-ins for Line 25 from overflow page	(47,604,586)	(48,884,691)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	869,297,707	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 **	32,284,404,307	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)	32,284,404,307	31,292,277,898

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $103,973,665 and for the Access account is $15,797,428.

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	10,981,043,958	11,601,089,262	15,386,524,717
2.	Considerations for supplementary contracts with life contingencies	56,878,878	52,694,187	68,806,217
3.	Net investment income	9,122,146,629	8,455,481,951	11,681,209,297
4.	Amortization of Interest Maintenance Reserve (IMR)	191,108,802	137,116,999	193,975,230
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	9,905,771	7,177,200	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	170,811,536	173,682,926	233,670,064
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,038,971,500	2,011,355,874	2,818,613,726
9.	Totals (Lines 1 to 8.3)	22,570,867,074	22,438,598,399	30,392,873,101
10.	Death benefits	51,967,090	51,957,673	66,482,495
11.	Matured endowments (excluding guaranteed annual pure endowments)	15,921	86,476	89,066
12.	Annuity benefits	5,360,790,114	5,170,649,697	7,201,461,748
13.	Disability benefits and benefits under accident and health contracts	6,930,351	6,173,337	8,154,437
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	7,107,128,351	6,136,417,591	8,676,271,454
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	21,061,360	22,433,559	28,885,817
18.	Payments on supplementary contracts with life contingencies	68,987,640	68,079,885	94,200,173
19.	Increase in aggregate reserves for life and accident and health contracts	4,006,215,146	5,020,111,589	6,114,530,850
20.	Totals (Lines 10 to 19)	16,623,095,973	16,475,909,807	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	1,200,897,700	1,165,770,750	1,598,008,435
24.	Insurance taxes, licenses and fees, excluding federal income taxes	54,694,969	41,704,206	51,252,630
25.	Increase in loading on deferred and uncollected premiums	(1,286,419)	(1,096,391)	(1,147,507)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	252,062,528	919,569,102	1,122,579,807
27.	Aggregate write-ins for deductions	261,653,868	567,344,209	605,956,987
28.	Totals (Lines 20 to 27)	18,391,118,619	19,169,201,683	25,566,726,392
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,179,748,455	3,269,396,716	4,826,146,709
30.	Dividends to policyholders	2,631,035,858	2,335,849,776	3,211,866,846
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,548,712,597	933,546,940	1,614,279,863
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,088,976)	(7,769,976)	(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)	1,549,801,573	941,316,916	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)	(281,990,140)	(591,586,745)	(597,528,147)
35.	Net income (Line 33 plus Line 34)	1,267,811,433	349,730,171	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)	1,267,811,433	349,730,171	1,020,441,925
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	(507,784,073)	920,682,794	1,173,656,405
39.	Change in net unrealized foreign exchange capital gain (loss)	(62,256,821)	(48,019,125)	(103,807,733)
40.	Change in net deferred income tax	(15,811,000)	(272,283,000)	(4,554,225,000)
41.	Change in nonadmitted assets	112,571,837	368,389,536	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	198,875,138	(872,730,489)	(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	196,293	1,040,605,812	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	(1,280,105)	(1,467,915)	(5,273,558)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	992,322,702	1,484,907,784	752,980,031
55.	Capital and surplus, as of statement date (Lines 36 + 54)	37,328,392,140	37,067,997,191	36,336,069,438
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	1,180,765,700	1,057,598,165	1,503,266,505
08.302.	Consideration on annuity product rollovers	688,114,263	795,109,403	1,104,452,448
08.303.	Miscellaneous income	111,076,543	94,674,814	127,536,505
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	59,014,994	63,973,492	83,358,268
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,038,971,500	2,011,355,874	2,818,613,726
2701.	Miscellaneous deductions	261,646,636	194,438,034	233,050,724
2702.	Miscellaneous fines and penalties	7,232	12,175	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)	261,653,868	567,344,209	605,956,987
5301.	Post retirement benefit obligation liability	(1,280,105)	(1,467,915)	(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)	(1,280,105)	(1,467,915)	(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	11,790,511,198	12,518,023,151	16,649,534,191
2.	Net investment income	8,679,180,357	8,162,567,121	11,301,381,458
3.	Miscellaneous income	276,087,541	264,479,997	360,913,173
4.	Total (Lines 1 to 3)	20,745,779,096	20,945,070,269	28,311,828,822
5.	Benefit and loss related payments	12,623,372,894	11,412,292,614	16,128,122,310
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	243,042,059	913,255,938	1,126,845,024
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,488,179,568	1,809,291,801	1,728,880,301
8.	Dividends paid to policyholders	1,327,171,335	1,324,974,260	1,755,915,350
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(9,223,043)	(28,024,987)	(16,010,653)
10.	Total (Lines 5 through 9)	15,672,542,813	15,431,789,626	20,723,752,332
11.	Net cash from operations (Line 4 minus Line 10)	5,073,236,283	5,513,280,643	7,588,076,490
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,587,991,217	20,573,216,145	27,266,669,196
	12.2 Stocks	1,113,921,412	736,281,530	1,298,393,433
	12.3 Mortgage loans	1,789,502,805	844,762,592	1,287,306,528
	12.4 Real estate		3,614,811	176,556,319
	12.5 Other invested assets	1,721,973,599	1,400,850,669	2,213,166,770
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,255,642	28,557,253	51,407,753
	12.7 Miscellaneous proceeds	532,284,513	196,309,873	130,631
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,753,929,188	23,783,592,873	32,293,630,630
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	14,886,073,465	19,078,904,612	25,621,549,286
	13.2 Stocks	1,083,789,029	3,094,274,452	3,488,542,514
	13.3 Mortgage loans	4,794,123,498	4,807,436,832	6,669,338,974
	13.4 Real estate	78,705,929	9,803,872	14,979,246
	13.5 Other invested assets	2,844,231,138	3,027,329,377	3,922,797,993
	13.6 Miscellaneous applications	432,720,731	1,205,779,359	983,165,976
	13.7 Total investments acquired (Lines 13.1 to 13.6)	24,119,643,790	31,223,528,504	40,700,373,989
14.	Net increase (or decrease) in contract loans and premium notes	74,274,355	74,294,015	93,057,050
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,439,988,957)	(7,514,229,646)	(8,499,800,410)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	196,293	1,040,605,812	667,847,540
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds		150,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	45,272,736	44,434,240	23,954,420
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	693,435,763	214,997,396	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)	738,904,792	1,450,037,448	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)	372,152,118	(550,911,554)	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)	1,012,390,861	54,350,284	640,238,743

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

20.0001.	Bonds, stocks, mortgages, real estate, contract loans, OIA acquired and disposed through corporate actions	2,677,502,696	3,477,899,722	5,003,107,380
20.0002.	Capitalized interest on mortgages	2,591,590	5,269,079	4,167,666
20.0003.	Capitalized interest on bonds	296,949,787	255,821,830	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	179,157,909	195,111,610	258,203,079
3.	Ordinary individual annuities	4,630,707,460	5,759,712,239	7,631,106,169
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	6,171,313,186	5,646,428,078	7,497,429,637
7.	A & H - group	206,298	213,027	275,187
8.	A & H - credit (group and individual)			
9.	A & H - other	9,572,448	9,780,100	12,753,894
10.	Aggregate of all other lines of business			
11.	Subtotal	10,990,957,301	11,611,245,054	15,399,767,966
12.	Deposit-type contracts	223,479,095	221,301,666	291,678,428
13.	Total	11,214,436,396	11,832,546,720	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	09/30/2018	12/31/2017
Net Income, New York SAP				$ 1,267,811,433	$ 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	174,709	(619,664)
Net Income, NAIC SAP				$ 1,267,636,724	$ 1,021,061,589
Capital and Contingency Reserves, New York SAP				$ 37,328,392,140	$ 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	(98,981)	(104,826)
Additional Reserves for Term Conversions	51R	3	1	(21,422,491)	(21,597,200)
Capital and Contingency Reserves, NAIC SAP				$ 37,349,913,612	$ 36,357,771,464

The Company's risk based capital as of September 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	$ 133,305,171	$ 483,181	$ 201,980	$ 132,620,010
Total 3rd Quarter	$ 133,305,171	$ 483,181	$ 201,980	$ 132,620,010
OTTI recognized 4th Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 4th Quarter	$ —	$ —	$ —	$ —
Annual Aggregate Total		$ 5,792,700	$ 1,901,534	

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 September 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
31393YY41	2,336,505	1,821,359	(515,146)	1,821,359	1,753,030	09/30/2018
58550PAA4	71,108	—	(71,108)	—	3,056	09/30/2018
059500AF5	8,840,029	4,885,449	(3,954,580)	4,885,449	4,774,226	09/30/2018
Total			**$ (8,572,335)**			

(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	$ 622,126,962
2.	12 Months or Longer	$ 502,310,433

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

1.	Less than 12 Months	$ 21,820,640,004
2.	12 Months or Longer	$ 7,269,464,760

(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 $1,329,384,575. This collateral is cash and was not sold or re-pledged as of September 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 September 30, 2018.

(2) Type of Repo Trades Used

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

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

NOTES TO FINANCIAL STATEMENTS

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 $15,140,153,166. 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 9/30/2018			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 82,262,400	$ 82,262,400	$ —
c) Activity Stock	$ —	$ —	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 82,262,400	$ 82,262,400	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 15,140,153,166	$ 15,140,153,166	$ —
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)	$ —	$ —	$ —
2. Current Year General Account Total Collateral Pledged	$ —	$ —	$ —
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	$ —	$ —	$ —	$ —
b) Funding Agreements	—	—	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ —	$ —	$ —	$ —
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	N/A
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	
	September 30, 2018	December 31, 2017	September 30, 2018	December 31, 2017
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	893,777	1,348,412	2,181,946	3,089,351
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	11,225	14,967	—	—
e. Amount of recognized gains and losses	225,417	219,549	1,923,601	2,314,388
f. Amount of prior service cost recognized	—	—	(3,203,706)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 1,130,419	$ 1,582,928	$ 901,841	$ 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 $1,299,194,043. The fair value of cash collateral received as of September 30, 2018, was $1,329,384,575. This collateral is reported in “Securities lending reinvested collateral assets” and “cash, cash equivalents and short-term investments” with an offsetting collateral liability of $1,329,384,575 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 September 30, 2018:

	Level 1	Level 2	Level 3	Total
Assets at fair value:				
Bonds				
U.S. Government	$ —	$ 1,217,537,820	$ —	$ 1,217,537,820
Industrial and Miscellaneous	697,964,485	186,906,885	88,275,906	973,147,276
Total Bonds	$ 697,964,485	$ 1,404,444,703	$ 88,275,906	$ 2,190,685,095
Common Stocks				
Industrial and Miscellaneous	$ 729,288,112	$ —	$ 241,922,022	$ 971,210,134
Total Common Stocks	$ 729,288,112	$ —	$ 241,922,022	$ 971,210,134
Total Preferred Stocks	$ —	$ —	$ 4,362,224	$ 4,362,224
Derivatives:				
Interest rate contracts	$ —	$ 33,597	$ —	$ 33,597
Foreign exchange contracts	—	262,380,081	—	262,380,081
Total Derivatives	$ —	$ 262,413,678	$ —	$ 262,413,678
Separate Account Assets, Net	$ 13,784,485,161	$ 4,844,674,716	$ 19,602,578,677	$ 38,231,738,554
Total assets at fair value	$ 15,211,737,758	$ 6,511,533,097	$ 19,937,138,829	$ 41,660,409,685
Liabilities at fair value:				
Derivatives				
Interest Rate Contracts	$ —	$ 388,563	$ —	$ 388,563
Foreign exchange contracts	$ —	$ 271,320,350	$ —	$ 271,320,350
Commodity forwards	—	—	—	—
Credit default swaps	—	8,785,022	—	8,785,022
Total liabilities at fair value	$ —	$ 280,493,935	$ —	$ 280,493,935

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

(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 September 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 09/30/2018
Bonds	$ 64.7	$ 36.0	a	$ (10.9)	b	(0.4)	$ 0.6	$ —	$ —	$ (1.1)	$ (0.6)	$ 88.3
Common Stock	203.5	—		—		1.4	21.0	708.7	—	(692.7)	—	241.9
Preferred Stock	—	44.1	c	(40.2)	d	—	0.5	—	—	—	—	4.4
Separate Account	20,037.7	—		—		73.9	293.5	1,037.8	—	(1,440.1)	(400.2)	19,602.6
Total	$ 20,305.9	$ 87.5		$ (51.1)		$ 74.9	$ 312.2	$ 1,742.4	$ —	$ (2,133.8)	$ (400.8)	$ 19,937.2

(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 preferred stocks into Level 3 that were measured and reported at fair value.
(d) The Company transferred preferred stocks out of Level 3 that were not 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 September 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	$ 189,592,678,907	$ 186,720,093,474	$ 697,964,485	$ 183,626,791,781	$ 5,267,922,641	$ —
Common Stock	971,210,134	971,210,134	729,288,112	—	241,922,022	—
Preferred Stock	566,693,269	476,491,300	21,690,175	19,350,000	525,653,094	—
Mortgage Loans	28,647,330,588	29,553,147,131	—	—	28,647,330,588	—
Derivatives	400,019,562	371,439,382	—	261,010,233	139,009,329	—
Contract Loans	1,904,390,573	1,904,390,573	—	—	1,904,390,573	—
Separate Accounts	39,336,524,626	39,365,222,690	13,793,145,198	5,938,544,863	19,604,834,565	—
Cash, Cash Equivalents and Short Term Investments	1,012,244,186	1,012,390,861	225,561,365	786,682,821	—	—
Total	$ 262,431,091,845	$ 260,374,385,545	$ 15,467,649,335	$ 190,632,379,698	$ 56,331,062,812	$ —

Liabilities	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Deposit-type contracts	$ 1,126,891,793	$ 1,126,891,793	$ —	$ —	$ 1,126,891,793	$ —
Separate Accounts	39,324,997,212	39,324,997,212	—	—	39,324,997,212	—
Derivatives	308,328,201	298,228,289	—	308,328,201	—	—
Total	$ 40,760,217,206	$ 40,750,117,294	$ —	$ 308,328,201	$ 40,451,889,005	$ —

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

No material change

22. Events Subsequent

Type I - Recognized subsequent events:

Subsequent events have been considered through November 6, 2018 for the statutory statement issued on November 6, 2018.

No type I subsequent events were noted.

Type II - Non-recognized subsequent events:

Subsequent events have been considered through November 6, 2018 for the statutory statement issued on November 6, 2018.

On October 17, 2018, Nuveen, LLC, a wholly-owned subsidiary of TIAA, issued $1,000 million in 4.0% senior unsecured notes due 2028. The notes are fully and unconditionally guaranteed on a senior basis by TIAA.

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 September 30, 2018 were $1,029. As of September 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

NOTES TO FINANCIAL STATEMENTS

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. $32,730,000, Citibank N.A. $31,350,000, Citigroup Global Markets Inc. $28,707,724, Morgan Stanley & Co LLC $35,057,455, UBS Securities LLC $1,947,636, Bank of Montreal $11,960,000, BNP Paribas $1,170,000, Credit Suisse International $2,130,000, Royal Bank of Canada $8,570,000, UBS AG $430,000; Federal Home Loan Bank of New York (FHLBNY): Capital stock $82,262,400; Sate deposits: $17,369,221; Forward Loan Purchase agreements: $10,000,000; CLO Warehouse Preference Shares: $125,200,000.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 6,730,033,967

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	$ 769,678,369
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,677,029,594	$ 4,810,829,704
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 22,855,981,277	$ 22,938,545,055
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 28,362,825,825	$ 28,519,053,128
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. ..... $ 1,329,291,818

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,329,384,575

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,329,384,575

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 September 30, 2018, 1 issue for 1 issuer did not meet the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office. This issue lacked 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	$	1,139,884,775
	1.13 Commercial Mortgages	$	28,412,360,459
	1.14 Total Mortgages in Good Standing	$	29,552,245,234
	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	$	901,898
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	901,898
	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)	$	29,553,147,131
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	2,024,496	92,679,864	140,772		94,845,132	1,315,114
2. Alaska AK	L	184,815	9,798,793	5,896		9,989,504	832,196
3. Arizona AZ	L	2,083,508	88,116,701	152,825		90,353,034	3,534,319
4. Arkansas AR	L	1,249,986	66,013,272	53,091		67,316,349	577,646
5. California CA	L	13,155,506	537,463,427	473,678		551,092,611	28,109,095
6. Colorado CO	L	2,674,948	187,191,432	38,578		189,904,958	3,783,906
7. Connecticut CT	L	4,462,937	203,564,592	170,721		208,198,250	2,730,675
8. Delaware DE	L	703,311	37,133,383	35,903		37,872,597	384,104
9. District of Columbia DC	L	942,290	137,584,321	115,612		138,642,223	1,368,693
10. Florida FL	L	5,993,163	285,563,868	661,873		292,218,904	7,939,600
11. Georgia GA	L	3,030,540	179,053,521	71,445		182,155,506	5,002,702
12. Hawaii HI	L	853,864	30,425,164	79,254		31,358,282	1,147,476
13. Idaho ID	L	456,775	29,814,770	41,088		30,312,633	1,599,790
14. Illinois IL	L	7,191,395	446,026,522	546,183		453,764,101	5,414,400
15. Indiana IN	L	3,180,433	150,494,616	161,302		153,836,351	1,667,916
16. Iowa IA	L	2,246,517	215,381,100	132,797		217,760,414	523,464
17. Kansas KS	L	1,224,530	88,471,190	83,189		89,778,909	2,091,254
18. Kentucky KY	L	2,024,107	93,305,985	122,105		95,452,197	1,313,623
19. Louisiana LA	L	1,418,875	37,950,322	49,469		39,418,666	2,081,634
20. Maine ME	L	1,191,590	39,992,085	103,049		41,286,724	1,252,172
21. Maryland MD	L	7,068,009	304,991,441	164,136		312,223,586	7,203,787
22. Massachusetts MA	L	10,630,339	481,574,454	635,667		492,840,459	10,846,237
23. Michigan MI	L	5,753,384	578,249,793	454,036		584,457,213	3,836,328
24. Minnesota MN	L	1,546,114	282,756,264	65,984		284,368,362	2,477,101
25. Mississippi MS	L	352,395	16,905,376	21,911		17,279,682	698,150
26. Missouri MO	L	2,334,467	138,752,097	225,034		141,311,598	4,674,201
27. Montana MT	L	425,994	16,636,769	10,390		17,073,152	245,953
28. Nebraska NE	L	1,074,683	61,749,885	32,872		62,857,441	750,915
29. Nevada NV	L	793,088	59,353,428	35,813		60,182,328	3,599,970
30. New Hampshire NH	L	1,640,625	70,677,039	92,059		72,409,724	1,377,174
31. New Jersey NJ	L	10,621,928	662,423,906	655,012		673,700,845	13,254,521
32. New Mexico NM	L	911,432	34,478,097	72,468		35,461,997	1,767,012
33. New York NY	L	25,532,256	2,225,990,332	1,248,339		2,252,770,926	24,648,576
34. North Carolina NC	L	5,318,749	235,119,871	140,212		240,578,832	2,895,009
35. North Dakota ND	L	428,289	31,584,739	18,336		32,031,364	9,646
36. Ohio OH	L	4,530,290	384,963,176	260,170		389,753,636	6,520,822
37. Oklahoma OK	L	1,189,198	48,797,067	71,901		50,058,167	3,843,115
38. Oregon OR	L	1,352,952	81,720,735	103,502		83,177,189	3,116,418
39. Pennsylvania PA	L	12,743,769	689,349,000	692,540		702,785,309	16,827,368
40. Rhode Island RI	L	1,356,209	68,983,411	15,491		70,355,111	824,618
41. South Carolina SC	L	1,742,118	55,226,144	25,018		56,993,279	1,403,445
42. South Dakota SD	L	241,288	6,364,204	7,619		6,613,112	374,396
43. Tennessee TN	L	3,155,917	104,081,623	180,787		107,418,327	1,889,442
44. Texas TX	L	6,039,829	266,849,890	138,085		273,027,804	5,998,580
45. Utah UT	L	1,136,551	98,174,724	86,017		99,397,292	1,022,363
46. Vermont VT	L	974,096	50,472,179	127,042		51,573,317	2,054,532
47. Virginia VA	L	5,976,228	297,972,133	468,738		304,417,099	7,397,352
48. Washington WA	L	3,223,230	220,072,447	317,198		223,612,874	8,922,706
49. West Virginia WV	L	996,004	68,186,248	130,479		69,312,731	4,854,236
50. Wisconsin WI	L	2,279,033	100,737,774	27,171		103,043,978	3,841,196
51. Wyoming WY	L	284,172	19,523,695	15,889		19,823,756	385,251
52. American Samoa AS	N						
53. Guam GU	N		12,974			12,974	
54. Puerto Rico PR	L	123,939	9,406,668			9,530,607	974,493
55. U.S. Virgin Islands VI	L	30,600	1,035,155			1,065,755	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	613	2,093,391			2,094,004	510,421
58. Aggregate Other Aliens OT	XXX	71,154	14,745,798			14,816,951	1,763,985
59. Subtotal	XXX	178,172,525	10,746,036,853	9,778,747		10,933,988,125	223,479,095
90. Reporting entity contributions for employee benefits plans	XXX		55,983,793			55,983,793	
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	6,825,729				6,825,729	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	184,998,254	10,802,020,646	9,778,747		10,996,797,646	223,479,095
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	184,998,254	10,802,020,646	9,778,747		10,996,797,646	223,479,095
98. Less Reinsurance Ceded	XXX	135,986		9,777,357		9,913,343	
99. Totals (All Business) less Reinsurance Ceded	XXX	184,862,268	10,802,020,646	1,390		10,986,884,304	223,479,095
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	71,154	14,745,798			14,816,951	1,763,985
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	71,154	14,745,798			14,816,951	1,763,985
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

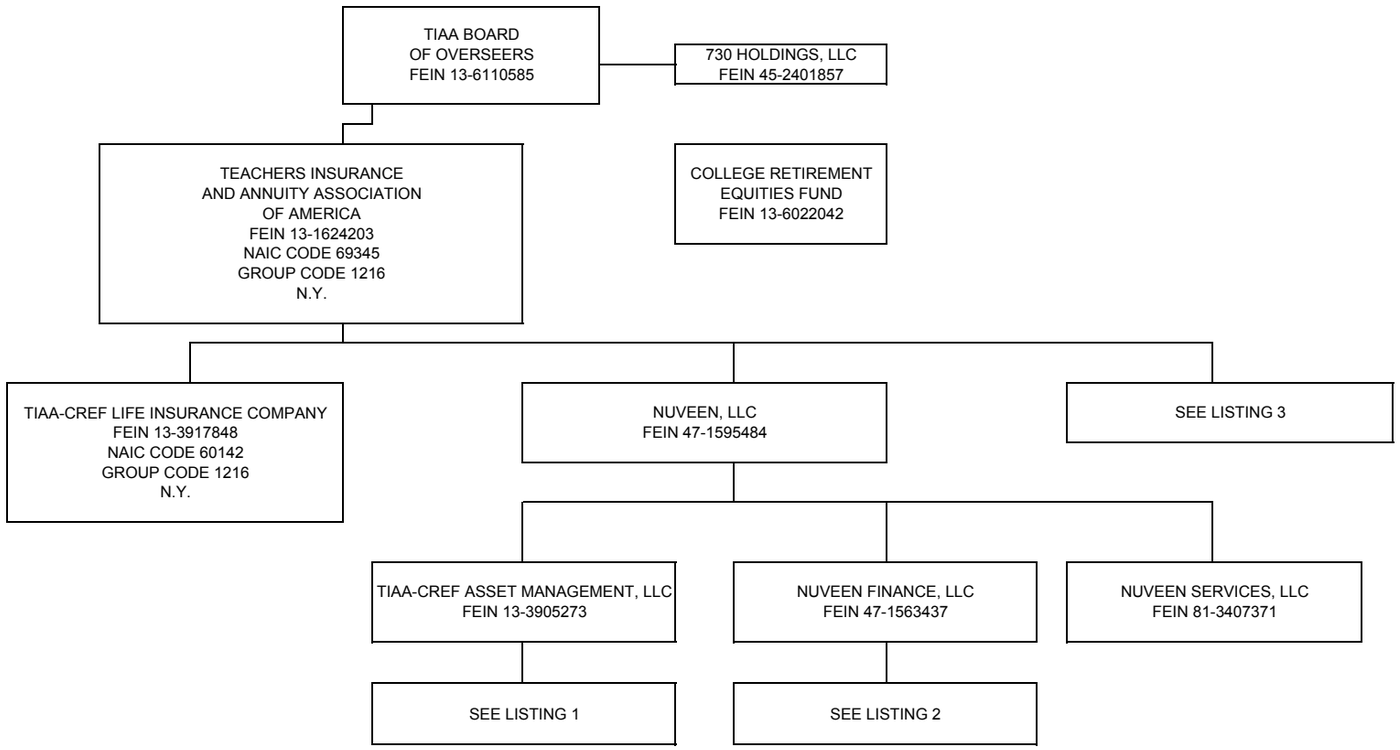
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

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



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 Investments Canada Co.		SUBSIDIARY	
Nuveen Japan Co., Limited		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)
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.

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

PART 1 - ORGANIZATIONAL CHART

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	

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.	37-1193972	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	
Santa Barbara Asset Management, LLC	20-3432117	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(16)
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(16)
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 29.8% 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 31.6%, 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) 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.

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 Telecom LLC	47-5363027	SUBSIDIARY	
730 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)
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	(19)
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	(20)
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	(21)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(12)
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	(20)
Radar Propriedades Agricolas S.A.		AFFILIATE	
Nova Amaralina S.A. Propriedades Agrícolas		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	

(17) 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%.

(18) 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.

(19) 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.

(20) 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%.

(21) 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 24.3%.

(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.

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

PART 1 - ORGANIZATIONAL CHART

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	(22)
Cityhold Propco 11 S.à r.l.		SUBSIDIARY	
Cityhold Euro S.à r.l.		SUBSIDIARY	(23)
Cityhold Office Partnership S.à r.l.		SUBSIDIARY	
CHOP OPCI		SUBSIDIARY	
Cityhold Iconic Holding SAS	98-1435873	SUBSIDIARY	
Cityhold Iconic Hotel SNC	98-1433967	SUBSIDIARY	
Cityhold Iconic Office SCI	98-1433956	SUBSIDIARY	
Cityhold Iconic Retail SNC	98-1433960	SUBSIDIARY	
Cityhold Iconic Youth Hostel SNC	98-1433975	SUBSIDIARY	
Cityhold Nymphe S.à r.l.		SUBSIDIARY	(22)
Cityhold Propco 6 S.à r.l.		SUBSIDIARY	
Cityhold Iconic Hotel OPCO SAS	98-1433939	SUBSIDIARY	
Cityhold Iconic Investment S.à r.l.	98-1435880	SUBSIDIARY	
Cityhold Propco 9 S.à r.l.		SUBSIDIARY	
36 Rue La Fayette SAS		SUBSIDIARY	
SAS Roosevelt		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	(24)
Roosevelt Participation S.à r.l.		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	(24)
Courcelles 70 SAS		SUBSIDIARY	
Cityhold Euro S.à r.l.		SUBSIDIARY	(23)
Cityhold Propco 7 S.à r.l.		SUBSIDIARY	
Cityhold Propco 10 S.à r.l.		SUBSIDIARY	
Redevelopment Property II B.V.	98-1438380	SUBSIDIARY	
Cityhold Propco 12 S.à r.l.		SUBSIDIARY	
Cityhold EST Investment S.à r.l.		SUBSIDIARY	
Cityhold GC Investment 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	(25)
New Fetter Lane Unit Trust		SUBSIDIARY	(26)
60 Great Portland Street Unit Trust		SUBSIDIARY	(27)
70 St Mary Axe Unit Trust		SUBSIDIARY	(28)
London Belgrave Unit Trust		SUBSIDIARY	(25)
CLOF Victoria Nominee 1 Limited		SUBSIDIARY	
CLOF Victoria Nominee 2 Limited		SUBSIDIARY	
New Fetter Lane Unit Trust		SUBSIDIARY	(26)
60 Great Portland Street Unit Trust		SUBSIDIARY	(27)

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
SMA Holding S.à r.l.		SUBSIDIARY	
70 St Mary Axe Unit Trust		SUBSIDIARY	(28)
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	
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	(29)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(29)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(30)
Erlangen Arcaden Verwaltungs GmbH		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(30)
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	

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
T-C Newbury Common LLC	27-3760906	SUBSIDIARY	
T-C Park 19 LLC	47-2474310	SUBSIDIARY	
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	(31)
T-C 1608 Chestnut Limited Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(31)
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	

(22) 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.

(23) 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.

(24) 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%).

(25) 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%).

(26) 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%).

(27) 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%).

(28) 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%).

(29) 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%.

(30) 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 31.6%, and U.S. Cities Fund GP, LLC, which owns less than .01%.

(31) 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 Silvoligna 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	(32)
T-C Europe LP	47-2369576	SUBSIDIARY	(32)
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 Property Holding S.à r.l.		SUBSIDIARY	
Nemab Sugar City B.V.		SUBSIDIARY	
Neptune Holding Spain, S.L.		SUBSIDIARY	
Promcat Alternativa, S.L.		SUBSIDIARY	
Neptune OPCI SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(33)
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	(33)
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 APCF Investor Ltd.		SUBSIDIARY	
NR Defoor Hills LLC	82-5519657	SUBSIDIARY	
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY	
NR ECF Investor Ltd.		SUBSIDIARY	
NR Henderson 215 LLC	83-1495411	SUBSIDIARY	
NR Kirkland Crossing LLC	82-3556058	SUBSIDIARY	
NR Main Street at Kingwood LLC	83-1815798	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	

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
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	
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	47-2069910	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	(34)
T-C JK II, LLC	46-4587620	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(34)
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	(21)
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	(35)
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(35)
C-T Shenandoah, LLC	20-8309622	SUBSIDIARY	

(32) 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.

(33) Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% 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%).

(34) 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 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.a.r.l.

(21) 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 24.3%.

(35) 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%.

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

PART 1 - ORGANIZATIONAL CHART

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	(36)
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	
Thurrock Retail Park Unit Trust		SUBSIDIARY	(36)
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	
SRMF Baybrook REIT LLC	83-0977309	SUBSIDIARY	
SRMF Baybrook Investor TRS LLC	83-0990258	SUBSIDIARY	
SRMF Baybrook 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 Barnes Canyon Life Science LLC	83-1851559	SUBSIDIARY	
TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY	
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY	
PEP Athens, LLC	83-1011298	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(37)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(37)
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	(38)
TGA Ginza 115 Holdings Pte Ltd		SUBSIDIARY	
TGA Ginza115 TMK		SUBSIDIARY	(38)
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 MS Self Storage Investor Member LLC	83-1916152	SUBSIDIARY	
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY	
TGA SP-MPC Housing Investor Member LLC	83-2063402	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	

(36) 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.

(37) 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%.

(38) 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 4500 Dunham Street LLC	83-1232681	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	(39)
GAPK Investimentos Ltda.		SUBSIDIARY	
Brasilwood Reflorestamento S.A.		SUBSIDIARY	(39)
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	

COMPANY	FEIN	RELATIONSHIP	
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	(19)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
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	(40)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(41)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(42)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(41)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agricolas 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	(40)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(42)
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	
Agrícola 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	(43)
Iris Brasil Participaco Ltda.		SUBSIDIARY	
Janus Brasil Participacoes, S.A.		SUBSIDIARY	(43)
AGW Empreendimentos e Participações S.A.		SUBSIDIARY	
Araucaria Propriedades Agricolas Ltda		SUBSIDIARY	
Aroeira Propriedades Agrícolas Ltda		SUBSIDIARY	
Cedro 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	

COMPANY	FEIN	RELATIONSHIP
TIAA Global Ag Holdco LLC (continued)		
Seringueira Propriedades Agrícolas Ltda		SUBSIDIARY
Tapia Propriedades Agricolas Ltda		SUBSIDIARY
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY
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

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

(19) 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.

(40) 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.

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

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

(43) 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
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 & Philanthropic Services, 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 Seller LLC	83-2024014	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 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 *
		00000	13-6110585	3792687			TIAA Board of Overseers	NY	UDP					N	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	0000315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-6022042		0000777535		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	0001429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-3752992	4313230	0000923530		Teachers Personal Investors Services, Inc.	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-3586142	4314303	0000887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-4853278				AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	0100
		00000	36-4853278				AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Overseers	N	0100
		00000	81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	80-0026976	4724108	0001392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	88.000	TIAA Board of Overseers	N	
		00000		4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Overseers	N	0200
		00000	45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-0595429	4868338			GreenWood Resources China Ltd.	HKG	DS	GWR China Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-0595436	4868347			GreenWood Resources Beijing Forestry Co.	CHN	DS	GreenWood Resources China Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4724377			GWR SA, Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4724395			GreenWood Resources Chile, S.A.	CHL	DS	GreenWood Resources SA, Ltd.	Ownership	95.000	TIAA Board of Overseers	N	
		00000	98-1016332	4868392			GWR Europe Ltd.	GBR	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	GWR Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-4557075	4887580			GWR Property Management International, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GWR Property Management International, LLC	Ownership	99.000	TIAA Board of Overseers	N	0200
		00000					GWR Uruguay S.A.	URY	DS	GWR Property Management International, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4796600			Monterrey Forestal GWR S.A.S	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
		00000	36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	0300
		00000	36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Overseers	N	0300
		00000	82-3187734				Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	75.000	TIAA Board of Overseers	N	
		00000	82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-3784145				Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Overseers	N	
		00000	47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	N	
		00000	47-1208275	4757030			Global Ag II US Corp.	DE	DS	Global Agriculature II AIV, LP	Management		TIAA Board of Overseers	N	
		00000	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 *
		00000	81-3394580	5040560			Oakville 38 Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	N	
		00000	47-3001338	4843308			Sugarloaf East Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	N	
		00000	47-4945982	4904254			True Oak Napa Vineyard, LLC	DE	DS	Global Ag Properties II USA LLC	Management		TIAA Board of Overseers	N	
		00000	47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Overseers	N	0400
		00000	47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4843296			Nuveen Australia Pty Ltd	AUS	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4781688			Nuveen Investments Canada Co.	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Japan Co., Limited	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5040579			Nuveen UK, Limited	GBR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0500
		00000	81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	0600
		00000		4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0700
		00000	81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	0600
		00000	81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0800
		00000	81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	0600
		00000	81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0900
		00000	81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	0600
		00000	81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0500
		00000	81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0700
		00000	81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0800
		00000	81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	0900
		00000	81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	0500
		00000	81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	0700
		00000	81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	0800
		00000	81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	0900
		00000	46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	06-1217855	4680325			TH Property Holdings, L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	06-1384746	4900359			Casa Grande Investments I, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	01-0588041	4900386			Casa Grande Investments II, LP	IL	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-4363605				CASA Partners VIII GP, LLC	DE	DS	TH Property Holdings, L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	81-4262460	5079074			TH Real Estate Global, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-3426937				TH Real Estate Global Cities Advisors, LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-2748598	4601487			THRE Global Investments LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2986445				THRE GP Holding Company LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	82-4598778				THRE CRED GP Member LLC	DE	DS	THRE GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					CRED GP LLC	DE	DS	THRE CRED GP Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					U.S. Cities Retail Fund GP LLC	DE	DS	THRE GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	82-0631410				Permian Investor Asset Manager LLC	DE	DS	THRE Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	82-0607358	5137929			THRE Permian Investor GP Member LLC	DE	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-5433582	5140303			Permian Investor GP LLC	DE	DS	THRE Permian Investor GP Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	98-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	TH Real Estate Global, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1163894	4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Overseers	N	1000
		00000	98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	N	1000
		00000	98-1127648	4618195			TH RE Administration Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1128805	4618216			TH RE AIFM Group Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	TH RE AIFM Group Ltd	Ownership	94.900	TIAA Board of Overseers	N	
		00000		4715937			Nuveen Fund (Europe) Management Sàrl	LUX	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841331			Nuveen Fund Management Vanquish (Jersey) Limited	JEY	DS	Nuveen Fund Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841322			Nuveen Fund Management Vanquish II (Jersey) Limited	JEY	DS	Nuveen Fund Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715964			Asia Pacific Cities Management Sàrl	LUX	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4716774			Nuveen Management AIFM Limited	GBR	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	TH RE AIFM Group Ltd	Ownership	94.900	TIAA Board of Overseers	N	
		00000		4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	TH RE AIFM Group Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1128787	4618243			TH RE FCACO Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4716783			Nuveen Real Estate Management Ltd	GBR	DS	TH RE FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4716868			Nuveen Shopping Centre Verwaltungs GmbH	DEU	DS	Nuveen Real Estate Management Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-0582851	4313182			TIAA-CREF Asset Management UK Limited	GBR	DS	TH RE FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1127632	4618261			TH RE Group Holdings Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715900			AREFM (BVI) Limited		DS	TH RE Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
		00000		4715311			CLOF II (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715263			CLOF II (No 1 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715281			CLOF II (No 2 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4971863			Enhanced Debt Carry SCSp	LUX	DS	Enhanced Debt Carry (GP) Sarl	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000					European Cities Partnership SCSp	LUX	DS	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Overseers	N	1100
		00000		4715227			Henderson Joint Ventures Property Funds Management Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841247			Islazul General Partner Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715245			Matador LP General Partner Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715366			Nuveen Beteiligung Verwaltungs GmbH	DEU	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715898			Nuveen Immobilien GmbH	DEU	DS	TH RE Group Holdings Ltd	Influence		TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		4844015			Nuveen Investment Consultancy (Beijing) Co Limited	CHN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4912763			Nuveen Investment Consulting (Shanghai) Co Ltd	CHN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715357			Nuveen Management Austria GmbH	AUT	DS	TH RE Group Holdings Ltd	Ownership	65.000	TIAA Board of Overseers	N	
		00000					Nuveen Management Finland Oy	FIN	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5134816			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	
		00000					Global Real Estate Debt Partners – Fund II (UK) SCSp	LUX	DS	Nuveen Real Estate Debt Partners II (GP) S.à.r.l	Management		TIAA Board of Overseers	N	1200
		00000		4715348			Nuveen Real Estate Nominees Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715919			Nuveen Singapore Private Limited	SGP	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715254			OMP (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901235			T-C Lux Investments GP Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841265			TH Real Estate (Australia) Ltd.	AUS	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000					THRE Australia Real Estate Pty Ltd	AUS	DS	TH Real Estate (Australia) Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					THRE Melbourne Retail Holding 1 Pty Ltd	AUS	DS	TH Real Estate (Australia) Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					THRE Melbourne Retail Asset 1 Pty Ltd	AUS	DS	THRE Melbourne Retail Holding 1 Pty Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715236			TH Real Estate (France) SAS	FRA	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000					TH Real Estate Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4908337			TH Real Estate PELV GP Sarl	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4747059			TH RE Corporate Secretarial Services Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901244			TH RE Italy Srl	ITA	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4747152			TH RE Operations Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000					Tokyo Multifamily GP PTE Ltd	LUX	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715272			UK OM (LP1) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715290			UK OM (LP2) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4715320			UK OM (LP3) (GP) Limited	GBR	DS	TH RE Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-1502502	4801885			Global Agriculture AIV, LLC	DE	DS	TIAA Global Ag Special Member LLC	Management		TIAA Board of Overseers	N	
		00000	45-1502684	4867845			Global AG US Corp.	DE	DS	Global Agriculture AIV, LLC	Ownership	56.500	TIAA Board of Overseers	N	
		00000	81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2126174				TPS Investors Carry-Co, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3647870	5116607			U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3698954	5116616			U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3734470	5116625			U.S. Cities Office Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	90.000	TIAA Board of Overseers	N	
		00000	87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Management		TIAA Board of Overseers	N	
		00000	26-2747489	4634038			Premiere Agricultural Management International, LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	86.700	TIAA Board of Overseers	N	

SCHEDULE Y

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		00000	37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	37-1193972	4618122			Westchester Group Asset Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4794482			Westchester Group of Europe Ltd.	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Westchester Group SRL	ROU	DS	Westchester Group of Europe Ltd.	Ownership	99.000	TIAA Board of Overseers	N	1300
		00000		4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	.1.000	TIAA Board of Overseers	N	1300
		00000	37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership	.1.000	TIAA Board of Overseers	N	1400
		00000					Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Overseers	N	1400
		00000	47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-3817266	3707551	0000885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
		00000	20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
		00000		4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	31-0942504	4774792	0001311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	27-4357327	4781624	0001521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	04-3714572	4774804			Nuveen Investments Advisers LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	37-1695518	4774831	0001602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	90-0860898	4776527	0000900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-4709028	4774868	0001602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-0892190	4981189	0001661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-0875103	4776518	0000763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-2639476	4775137	0000073387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-3432117	4774822	0001109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	94-3252504	4774813	0001030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments, Inc.	Ownership	51.000	TIAA Board of Overseers	N	1500
		00000	36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	94-3252504	4774813	0001030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments Holdings, Inc.	Ownership	49.000	TIAA Board of Overseers	N	1500
		00000					Symphony Risk Retention Finance LLC	DE	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Overseers	N	
		00000	13-3760073	4313306	0000939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					CLO Colnvest I LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-3371278	4601094			JWL Properties, Inc.	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-3550737	4601179			T-Investment Properties Corp.	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	16-1735872	4601209			TCPC Associates, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-8218167	4601339			TIAA Gemini Office, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-0793232	5154029			730 Aviator, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	1600
		00000	51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1600
		00000	13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Overseers	N	1700
		00000	13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1700
		00000	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	
		00000	38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-2285816	4860501			Almond Processors, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	04-3671330	4860510			Treehouse California Almonds, LLC	CA	DS	Almond Processors, LLC	Influence		TIAA Board of Overseers	N	
		00000		4747134			ASC Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000	46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	99.000	TIAA Board of Overseers	N	
		00000		4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	99.900	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-1624203	4600015			CCM Series, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-4069196	4899604			CCAP Fund 6 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	87.500	TIAA Board of Overseers	N	
		00000	81-1205888	5010648			CCAP Fund 6 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	97.800	TIAA Board of Overseers	N	
		00000	81-4732595	5183485			CCAP Fund 6 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.100	TIAA Board of Overseers	N	
		00000	82-3167398				CCAP FUND 6 - 2018, L.P.	DE	DS	CCM Series, 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 *
		00000	47-4079472	4899613			CCAP Fund 8 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	92.100	TIAA Board of Overseers	N	
		00000	81-1212188	5010639			CCAP Fund 8 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	90.900	TIAA Board of Overseers	N	
		00000	81-3718876	5047596			CCAP Fund 8 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.600	TIAA Board of Overseers	N	
		00000	82-3182368				CCAP FUND 8 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-0784669	4990882			CCAP Fund GE, L.P.	DE	DS	CCM Series, LLC	Ownership	89.000	TIAA Board of Overseers	N	
		00000	81-0821374	4990903			CCAP Fund HFD, L.P.	DE	DS	CCM Series, LLC	Ownership	98.600	TIAA Board of Overseers	N	
		00000	81-0758188	4990891			CCAP Fund HFND, L.P.	DE	DS	CCM Series, LLC	Ownership	93.600	TIAA Board of Overseers	N	
		00000	81-0801804	4990921			CCAP Fund MRA, L.P.	DE	DS	CCM Series, LLC	Ownership	93.000	TIAA Board of Overseers	N	
		00000	81-0813037	4990912			CCAP Fund PDS, L.P.	DE	DS	CCM Series, LLC	Ownership	89.300	TIAA Board of Overseers	N	
		00000	13-1624203	4600024			CCM Series 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-0753491	4990930			CCAP Fund FI, L.P.	DE	DS	CCM Series 2, LLC	Ownership	90.800	TIAA Board of Overseers	N	
		00000	56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Overseers	N	1800
		00000	36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Overseers	N	
		00000		4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4601852			Mansilla Participacoes LTDA	BRA	DS	Demeter Agricultural Properties, LLC	Ownership	0.000	TIAA Board of Overseers	N	1900
		00000	45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-3561447	4599708	0001454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	
		00000		4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000	98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000		5165481			Enterprise Homes Preservation Fund, LLC	MD	DS	Teachers Insurance and Annuity Association of America	Ownership	70.400	TIAA Board of Overseers	N	
		00000	04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000		4894805			Global Real Estate Debt Partners – Fund I (UK)	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.500	TIAA Board of Overseers	N	2000
		00000					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
		00000	20-1930384		0001684621		Gresham CMS Fund, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	32-0509812		0001699398		GreshamQuant ACAR Fund LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000		4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-2031403	4860800			Inception Partners IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000	46-2062147	4860819			Inception Partners V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000	27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Overseers	N	
		00000	47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Overseers	N	
		00000	47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000		4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	1900
		00000		4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	
		00000		4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	
		00000		4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644309			Aguas de Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
		00000	11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
		00000		4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
		00000		4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	N	
		00000	11-3034756	4611806			TIAA Stafford-Harrison LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		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	2100
		00000		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	
		00000		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	2200
		00000		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	
		00000					CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1435873				Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1433967				Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1433956				Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1433960				Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1433975				Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2100
		00000		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	
		00000	98-1433939				Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1435880				Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	100.000	TIAA Board of Overseers	N	2300
		00000		4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.000	TIAA Board of Overseers	N	2300
		00000		4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2200
		00000		4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1438380				Redevelopment Property II B.V.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000					Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Overseers	N	2400
		00000		4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Overseers	N	2400
		00000		4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2500
		00000		4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2500
		00000		4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Overseers	N	2600
		00000		4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Overseers	N	2600
		00000		4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2700
		00000		4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2700

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4920049			KS Freehold S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4920058			Cityhold Participations S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4920085			SMA Investment S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		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	
		00000		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	
		00000		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	
		00000		4612821			Bruyeres I SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4614898			Olympe Holding SARL	FRA	DS	Bruyeres I SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4862998			Olympe EURL	FRA	DS	Olympe Holding SARL	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4612830			Bruyeres II SAS	FRA	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4615587			Servin Holding SARL	FRA	DS	Bruyeres II SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4617684			Servin EURL	FRA	DS	Servin Holding SARL	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
		00000		4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
		00000		4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
		00000		4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Overseers	N	2800
		00000		4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.200	TIAA Board of Overseers	N	2800
		00000		4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	51.000	TIAA Board of Overseers	N	
		00000		4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	94.900	TIAA Board of Overseers	N	2900
		00000		4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	Erlangen Arcaden Verwaltungs GmbH	Ownership	5.100	TIAA Board of Overseers	N	2900
		00000	20-1371171	4611851	0001378575		U.S. Cities Fund, LP	DE	DS	ND Properties, Inc.	Management		TIAA Board of Overseers	N	3000
		00000	20-1371171	4611851	0001378575		U.S. Cities Fund, LP	DE	DS	U.S. Cities Fund GP, LLC	Management		TIAA Board of Overseers	N	3000
		00000	20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-2193218	4952639			T-C Coronado LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-4841790	4914721			T-C Ocean Air, LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	29-1963113				T-C Cypress Park West LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-2612359	4617723			T-C Ellington LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	27-3760906	4617947			T-C Newbury Common LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-2474310	4793038			T-C Park 19 LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	14-2005711	4618131			T-C Stonecrest LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3629374	5057670			TCPF 300 SW 27 LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000		5116764			T-C Miraloma Avenue LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
		00000	81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Overseers	N	3100
		00000		4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Overseers	N	3100
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Overseers	N	
		00000		5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
		00000	26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
		00000	26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
		00000		4313100			Polar Star Canadian Oil and Gas Holding, Inc.	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4612755			Adastra Management, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc.	Management		TIAA Board of Overseers	N	
		00000		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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		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	
		00000	26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000	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	
		00000	45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4611927			Forestal y Agricola Silvoligna Chile Limitada	CHL	DS	Renewable Timber Resources, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	11-3564797	4643898			RT Tri-State LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
		00000	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	
		00000		4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000		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	
		00000	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	
		00000	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	
		00000		5077128			400 Montgomery Investors, LLC	DE	DS	T-C 400 Montgomery, LLC	Ownership	97.500	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	27-3095569	4644000	0001510620		T-C 685 Third Avenue, LLC	DE	DS	T-C 685 Third Avenue Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000		5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4868477			T-C 20 Hunter Street (AUS) Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Overseers	N	3200
		00000	47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	N	3200
		00000		4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		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	
		00000		4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Overseers	N	
		00000		4908373			Neptune Polish Property Venture BV	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Nemab Sugar City B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	3300
		00000		5195291			Neptune Polish HoldCo 2 B.V.	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Polish HoldCo 2 B.V.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000		4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.000	TIAA Board of Overseers	N	3300
		00000		5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5085691			Nevis Getafe S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Overseers	N	
		00000		4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-3527067	5205060			NR 844 North LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000					NR APCF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-5519657				NR Defoor Hills LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-3539243	5205088			NR Denver Industrial Portfolio LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000					NR ECF Investor Ltd.	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-1495411				NR Henderson 215 LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-3556058	5205079			NR Kirkland Crossing LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-1815798				NR Main Street at Kingwood LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-5503093				NR Tacara at Steiner Ranch LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	47-1488131	4753573	0001629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	27-2952860	4863472	0001577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	45-2792699	4617198	0001577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

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		00000	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	
		00000	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	
		00000	46-1754243	4617321	0001577563		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	
		00000	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	
		00000	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	
		00000	45-3229803	4617330	0001577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	47-2069910	4767730	0001629146		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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	26-0011770	4617611	0001577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	47-2034237	4767749	0001629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000					Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000		4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Overseers	N	3400
		00000	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	
		00000		4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Overseers	N	3400
		00000	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	
		00000		4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Influence		TIAA Board of Overseers	N	1100
		00000		4894805			Global Real Estate Debt Partners – Fund I (UK)	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Overseers	N	2000
		00000	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	
		00000	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	
		00000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	3500
		00000	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	3500
		00000	20-8309622	4644019			C-T Shenandoah, LLC	DE	DS	CPPIB-TIAA US Real Property Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000	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	
		00000		5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings III, LLC	Ownership	99.500	TIAA Board of Overseers	N	3600
		00000		5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings II, LLC	Ownership	0.500	TIAA Board of Overseers	N	3600
		00000	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	
		00000	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	
		00000	83-0990258				SRMF Baybrook Investor TRS LLC	DE	DS	SRMF Baybrook REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-1015425				SRMF Baybrook Investor Member LLC	DE	DS	SRMF Baybrook REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	83-1046807				SRMF La Cantera Investor Member LLC	DE	DS	SRMF La Cantera REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	83-1070532				SRMF TMIC Investor Member LLC	DE	DS	SRMF TMIC REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000		5104547			SRMF Town Square Venture LLC	DE	DS	SRMF Town Square Investor Member LLC	Ownership	85.000	TIAA Board of Overseers	N	
		00000					SRMF Town Square Owner LLC	DE	DS	SRMF Town Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	3700
		00000	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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Overseers	N	3700
		00000	81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5321319	4930196			Westland At Waterford REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5635267	4933003			Westland At Waterford General Partner LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5580924	4932994			Westland At Waterford Operating LP	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5445045	4933115			703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5471474	4933049			703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5405436	4933124			701 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5417563	4933058			701 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Overseers	N	0400
		00000	98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Overseers	N	
		00000		5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5044607			TEFF Investments B.V.	NLD	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5093856			Dangro Invest SA	DNK	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000					CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117417			AGROLAND Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117426			AGROPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117444			CIESZYSLAW SP z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117453			FARMEX Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117462			JASIONNO Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		5117695			SOBIERADZ Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117677			TELYN SP. z.o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117686			TOKARY Sp.z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117707			TURKUS SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116492			OGARDY SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5116465			SZAFIR SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	82-4830474				TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	82-2225812				TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2311300				TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-1851559				TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	61-1892161				PEP-TH Athens, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	98.000	TIAA Board of Overseers	N	
		00000	83-1011298				PEP Athens, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2708488				Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3602072	5040551			TGA Japan Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5047710			TGA Japan Holdings Pte Ltd	SGP	DS	TGA Japan Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5048771			TGA Japan GK Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5049929			TGA Ginza115 GK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	99.000	TIAA Board of Overseers	N	
		00000		5049938			TGA Ginza115 TMK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	51.000	TIAA Board of Overseers	N	3800
		00000		5048762			TGA Ginza 115 Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5049938			TGA Ginza115 TMK	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	49.000	TIAA Board of Overseers	N	3800
		00000		5050064			TGA Ginza115 ISH	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-1169084				TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-1198745				TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Overseers	N	
		00000	82-1187131				TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	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	
		00000		5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	83-1916152				TGA MS Self Storage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-1934291				TGA Oak View Mall LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-2063402				TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-0723201				TGA Yorktown Trinity Groves LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	97.400	TIAA Board of Overseers	N	
		00000	82-0646994	5077164			TGAM Agribusiness Fund Holdings LP	DE	DS	TGAM Agribusiness Fund LP	Ownership	86.800	TIAA Board of Overseers	N	
		00000	27-4871720				The TAP CommodityBuilder Fund, L.L.C.	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000	20-4410108				The Tap Fund, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000		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	
		00000	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	
		00000					301 Business Centre, LLC	DE	DS	SIF 301 Business Center Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
		00000					Buildings 100, 200, 300 LLC	DE	DS	301 Business Centre, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Building 400 LLC	DE	DS	301 Business Centre, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	83-1232681				SIF 4500 Dunham Street LLC	DE	DS	TH Real Estate U.S. Strategic Industrial Fund I Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	82-3944178				SIF-DP EBP Venture LLC	DE	DS	SIF EBP Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
		00000	82-3913810				EBP Owner 1 LLC	DE	DS	SIF-DP EBP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	30-1018623				EBP Owner 2 LLC	DE	DS	SIF-DP EBP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000					CRPF Bain IV, LLC	DE	DS	SIF Serrano Business Park Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
		00000	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	
		00000	82-2826183				TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000		5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000					TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000					TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000	13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-4450150	4599221			TIAA Diamond Investor, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	90-0615674	3838857	0001502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
		00000					Everbank Funding, LLC	DE	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	59-3531592	2735146			TIAA, FSB	US	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	59-3547521	4318057			AMC Holding, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
		00000	43-1823879	4318066			Customerone Financial Network, Inc.	DE	DS	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	43-1832741	4318093	0001085802		Evertrade Direct Brokerage, Inc.	MO	DS	Customerone Financial Network, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	36-1208070	4460817			Business Property Lending, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
		00000	11-3642567	4318178			Elite Lender Services, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
		00000	27-3035172	4317939			Everbank Wealth Management, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
		00000	61-1560018	4318217	0001436613		Tygris Commercial Financial Group, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-2483829	3867400			Tygris Asset Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-1241294	4979391			TIAA GBS Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		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	
		00000	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	
		00000	45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Overseers	N	
		00000	45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Overseers	N	
		00000	80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Overseers	N	1800
		00000	46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
		00000		4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	3900
		00000		4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
		00000		4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	100.000	TIAA Board of Overseers	N	4100
		00000		4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
		00000		4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4653981			Jatobá Proprieda des Agrícolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.000	TIAA Board of Overseers	N	3900
		00000		4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.000	TIAA Board of Overseers	N	4100
		00000	47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Management		TIAA Board of Overseers	N	
		00000	47-0974399	4753591	0001616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
		00000		4900519			Agrícola Ag II Limitada	CHL	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-3600919	4845704			Global Ag II FFI LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4894823			Global Ag Properties II Australia Pty, Ltd.	AUS	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4794286			Global Ag Properties II Australia Trust	AUS	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5040524			Global Ag Properties II New Zealand LP	NZL	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4755456			Helios Brasil Participacoes, Ltda.	BRA	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4794295			Janus Brasil Participacoes, S.A.	BRA	DS	Helios Brasil Participacoes, Ltda.	Management		TIAA Board of Overseers	N	4200
		00000		4757012			Iris Brasil Participaco Ltda.	BRA	DS	Helios Brasil Participacoes, Ltda.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4794295			Janus Brasil Participacoes, S.A.	BRA	DS	Iris Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4200
		00000		4801782			AGW Empreendimentos e Participações S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5147030			Araucaria Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901459			Aroeira Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Cedro Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4801700			Companhia Agrícola Botucatu	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Copaiba Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Embauba Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4802145			Esus Brasil Participações S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5087855			Itauba Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4801773			Jatoba S.A.	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4894832			Jequitibá Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Oiti Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901468			Samambaia Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901477			Seringueira Propriedades Agrícolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Tapia Propriedades Agricolas Ltda	BRA	DS	Janus Brasil Participacoes, S.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	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	
		00000	46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	82.400	TIAA Board of Overseers	N	
		00000		4868440			Forestal GTR Chile Limitada	DE	DS	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Overseers	N	
		00000		5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000		4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Overseers	N	4300
		00000					GAPK Investimentos Ltda.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
		00000					Brasilwood Reflorestamento S.A.	BRA	DS	GAPK Investimentos Ltda.	Ownership	25.000	TIAA Board of Overseers	N	4300
		00000		5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
		00000		5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
		00000		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	
		00000		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	
		00000		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	
		00000	45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-5307354	51539833			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4626109			Aquilla Sonnet LP	CAN	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
		00000		4936107			A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4887571			1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4946843			ACS NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4947327			Iridium Nouvelle Autoroute 30 Inc.	CAN	DS	ACS NA30 Holding Inc.	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4645847			Nouvelle Autoroute 30, s.e.n.c.	CAN	DS	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Overseers	N	
		00000	30-0701953	4619530			TORO/EPP II, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
		00000	38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-4139252	4643339			I 595 Express, LLC	DE	DS	I 595 Toll Road, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4895660			McCommas Bluff Holdings LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Overseers	N	
		00000		4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	
		00000		4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Overseers	N	
		00000		4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					EPP New Jersey Biogas, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					EPP New Jersey Solar, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-5268451	4810597			North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
		00000	61-1734097	4810551			North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
		00000	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	
		00000	45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	98-0430762	4651530			Triangle Petroleum Corp	CO	DS	Actoil Bakken, LLC	Influence		TIAA Board of Overseers	N	
		00000	46-3373066	4602916			Actoil Colorado, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Influence		TIAA Board of Overseers	N	
		00000					Great Western Exploration & Development, Inc.	DE	DS	Great Western Petroleum LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	26-1698274	4599173			TIAA Park Evanston, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2885306				TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	38-3849546	4603155			Stonepeak Infrastructure Fund LP	DE	DS	TIAA-Stonepeak Investments I, LLC	Influence		TIAA Board of Overseers	N	
		00000	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	
		00000	30-0696099	4643955			Stonepeak GP Holdings LP	DE	DS	TIAA-Stonepeak Investments II, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000		4643964			Stonepeak Associates, LLC	DE	DS	Stonepeak GP Holdings LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000	37-1645802	4643919			Stonepeak Advisors Holdings LLC	DE	DS	TIAA-Stonepeak Investments II, LLC	Influence		TIAA Board of Overseers	N	
		00000		4643946			Stonepeak Advisors LLC	DE	DS	Stonepeak Advisors Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	46-4623585	4801821	0001614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	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	
		00000	38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Overseers	N	
		00000	46-2713521	4604116	0001595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000		4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Overseers	N	
		00000	45-3165203	4644064	0001544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
		00000	45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	45-3164998	4644082	0001544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
		00000	27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000	45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	N	
		00000		4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Overseers	N	
		00000	27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	N	
		00000	20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	46-1191235	5018671	0001611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TCAM DOF GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	55-0856733	4314349	0000882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

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		00000	20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	20-5631854	4314282			TIAA Endowment & Philanthropic Services, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	35-2429521	4612858			CCAP GP, LLC	DE	DS	TIAA Endowment & Philantropic Servives, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	13-4026557	4314116	0001627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000	20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Overseers	N	
		00000		4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
		00000					U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000					U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000					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	
		00000					U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	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	
		00000					USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000					KRG – USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
		00000					CRED REIT LLC	DE	DS	U.S. Core+ Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
		00000					CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	83-2024014				CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000					CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
		00000	51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
		00000		4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	

Asterisk	Explanation
0100	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.
0200	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.
0300	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.
0400	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
0500	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%
0600	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%
0700	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%
0800	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%
0900	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.

Asterisk	Explanation
1100	European Cities Partnership SCSp is owned 29.8% 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	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.
1600	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%.
1700	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.
1800	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.
1900	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%.
2000	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 24.3%.
2100	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.
2200	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.
2300	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%).
2400	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%).
2500	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%).
2600	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%).
2700	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%).
2800	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%.
2900	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%.
3000	U.S. Cities Fund, LP is controlled by TIAA, and partially owned indirectly by ND Properties, Inc., which owns 31.6%, and U.S. Cities Fund GP, LLC, which owns less than .01%.
3100	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.
3200	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.
3300	Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% 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%).
3400	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
3500	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%.
3600	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.
3700	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%.
3800	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.
3900	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.
4000	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
4100	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
4200	Janus Brasil Participacoes, S.A. is owned 48.9% by Iris Brasil Participaco Ltda. and 0.47% by Helios Brasil Participacoes, Ltda.
4300	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.

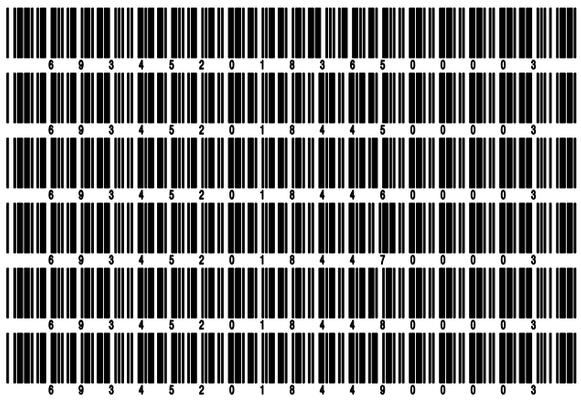
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification 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	(47,604,586)	(48,884,691)
2597. Summary of remaining write-ins for Line 25 from overflow page	(47,604,586)	(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	59,014,994	63,973,492	83,358,268
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	59,014,994	63,973,492	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	201,990,768	6,326,272
	2.2 Additional investment made after acquisition	8,653,599	13,651,974
3.	Current year change in encumbrances	(39,039,300)	(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	41,431,714	56,934,639
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,115,600,256	2,078,326,041
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	2,115,600,256	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	4,755,134,476	6,577,027,264
	2.2 Additional investment made after acquisition	189,324,211	92,311,710
3.	Capitalized deferred interest and other	2,591,590	4,167,667
4.	Accrual of discount	351,655	848,157
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	1,201	(8,469,688)
7.	Deduct amounts received on disposals	1,789,502,805	1,289,621,528
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,711,477	4,055,276
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(149,180,559)	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)	29,553,147,135	26,602,236,111
12.	Total valuation allowance		(5,616,085)
13.	Subtotal (Line 11 plus Line 12)	29,553,147,135	26,596,620,026
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	29,553,147,135	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	542,249,281	988,644,129
	2.2 Additional investment made after acquisition	2,409,072,159	3,379,508,624
3.	Capitalized deferred interest and other		
4.	Accrual of discount	16,007	20,082
5.	Unrealized valuation increase (decrease)	(657,229,898)	944,054,645
6.	Total gain (loss) on disposals	12,925,481	(14,413,422)
7.	Deduct amounts received on disposals	2,029,620,271	2,625,421,380
8.	Deduct amortization of premium and depreciation	113,130	154,449
9.	Total foreign exchange change in book/adjusted carrying value	(166,753,149)	105,284,957
10.	Deduct current year's other than temporary impairment recognized	259,417,369	454,151,872
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	29,761,266,668	29,910,137,558
12.	Deduct total nonadmitted amounts	131,030,490	125,754,484
13.	Statement value at end of current period (Line 11 minus Line 12)	29,630,236,178	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	18,476,033,962	34,011,959,927
3.	Accrual of discount	302,966,643	469,198,558
4.	Unrealized valuation increase (decrease)	226,633,818	309,203,105
5.	Total gain (loss) on disposals	236,281,955	892,485,717
6.	Deduct consideration for bonds and stocks disposed of	16,880,679,589	33,128,600,398
7.	Deduct amortization of premium	139,721,974	365,639,705
8.	Total foreign exchange change in book/adjusted carrying value	(129,779,283)	322,084,325
9.	Deduct current year's other than temporary impairment recognized	104,197,224	376,521,840
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	65,709,921	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	192,978,628,951	190,925,380,722
12.	Deduct total nonadmitted amounts	10,680,368	12,065,418
13.	Statement value at end of current period (Line 11 minus Line 12)	192,967,948,583	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)	119,027,344,641	15,860,306,319	15,271,240,568	110,464,242	119,690,007,759	119,027,344,641	119,726,874,634	120,146,815,597
2.	NAIC 2 (a)	48,871,791,365	1,689,798,251	1,185,508,809	142,215,918	48,675,782,440	48,871,791,365	49,518,296,725	47,568,013,163
3.	NAIC 3 (a)	9,646,976,911	382,036,671	320,614,250	(393,106,523)	9,935,584,263	9,646,976,911	9,315,292,809	9,540,073,031
4.	NAIC 4 (a)	5,960,081,910	899,819,386	294,791,238	(105,988,261)	5,609,223,230	5,960,081,910	6,459,121,797	5,894,291,184
5.	NAIC 5 (a)	1,980,828,005	109,318,212	273,020,500	337,201,835	1,895,373,883	1,980,828,005	2,154,327,552	1,808,335,075
6.	NAIC 6 (a)	347,524,211	11,033,073	36,443,111	10,895,216	313,197,173	347,524,211	333,009,389	297,663,447
7.	Total Bonds	185,834,547,043	18,952,311,912	17,381,618,476	101,682,427	186,119,168,748	185,834,547,043	187,506,922,906	185,255,191,497
	PREFERRED STOCK								
8.	NAIC 1	29,000,000				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	215,808,398
10.	NAIC 3	3,993,459		4,061,896	68,437		3,993,459		
11.	NAIC 4	50,000,000	17,500,000			50,000,000	50,000,000	67,500,000	73,712,776
12.	NAIC 5	36,896,521			411,818	36,896,521	36,896,521	37,308,339	19,030,673
13.	NAIC 6	91,793,525	35,000,000		81,038	156,874,563	91,793,525	126,874,563	
14.	Total Preferred Stock	427,491,903	52,500,000	4,061,896	561,293	488,579,482	427,491,903	476,491,300	337,551,847
15.	Total Bonds and Preferred Stock	186,262,038,946	19,004,811,912	17,385,680,372	102,243,720	186,607,748,230	186,262,038,946	187,983,414,206	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 $ 786,829,495 ; 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					

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)	1	42,804,493
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1	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	11,334,166
3.	Unrealized Valuation increase/(decrease)	(82,804,079)
4.	Total gain (loss) on termination recognized	17,678,671
5.	Considerations received/(paid) on terminations	12,999,921
6.	Amortization	(20,389,935)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	386,755,713
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	73,211,092
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	73,211,092

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	5,805,834	6,282,479	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)	(177,690)	103,379	912810-FP-8	US TREASURY N/B United States Treasury Note 5.375% due 02/15/2031	1	5,983,524	6,179,100
12518*HN3	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	43,042,992	53,636,471	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)	51,015	968,502	912810-QA-9	US TREASURY N/B United States Treasury Nt 3.5% due 2/15/2039	1	42,991,977	52,667,969
12518*HP8	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	55,235,429	55,531,002	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)	71,256	968,502	912810-QS-0	US TREASURY N/B United States Treasury Nt 3.75% due 8/15/2041	1	55,164,173	54,562,500
12518*HQ6	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	48,388,118	51,097,408	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)	76,369	968,502	912810-QT-8	US TREASURY N/B United States Treasury Nt 3.125% due 11/15/2041	1	48,311,749	50,128,906
											912810-QA-9	US TREASURY N/B United States Treasury Nt 3.5% due 2/15/2039	1		
12518*HL7	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,862,227	50,450,924	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)	72,010	968,502	912810-QU-5	US TREASURY N/B United States Treasury Nt 3.125% due 2/15/42	1	49,790,217	49,482,422
12518*HM5	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	50,495,490	56,476,315	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)	76,959	968,502	912810-QK-7	US TREASURY N/B United States Treasury Nt 3.875 % Due 8/15/2040	1	50,418,531	55,507,813
12518*JK7	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,503,226	54,650,143	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)	274,037	968,502	912810-RE-0	US TREASURY N/B United States Treasury Nt 3.625% Due 2/15/2044	1	49,229,189	53,681,641
12518*JF8	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,433,567	54,650,143	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)	249,611	968,502	912810-RE-0	US TREASURY N/B United States Treasury Nt 3.625% Due 2/15/2044	1	49,183,956	53,681,641
12518*JE1	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	49,693,559	50,450,924	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)	226,119	968,502	912810-QU-5	US TREASURY N/B United States Treasury Nt 3.125% Due 2/15/2042	1	49,467,440	49,482,422
12518*JG6	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	24,908,287	25,225,462	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)	97,102	484,251	912810-QU-5	US TREASURY N/B United States Treasury Nt 3.125% Due 2/15/2042	1	24,811,185	24,741,211
12518*JL5	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	24,867,635	25,645,384	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)	101,201	484,251	912810-QU-5	US TREASURY N/B United States Treasury Nt 3.125% Due 2/15/2042	1	24,766,434	25,161,133
											912810-RE-0	US TREASURY N/B United States Treasury Nt 3.625% Due 2/15/2044	1		
12518*JT8	CDX.NA.IG27 SR. TRANCHE	1	25,000,000	25,644,362	24,883,772	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)	110,380	567,977	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 3.125% Due 2/15/2042	1	25,533,982	24,315,795
12518*JQ4	CDX.NA.IG27 SR. TRANCHE	1	25,000,000	25,880,414	25,695,860	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)	120,085	567,977	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.125% Due 2/15/2042	1	25,760,329	25,127,883
12518*JW1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	51,771,782	51,391,718	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)	251,124	1,135,953	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.125% Due 2/15/2042	1	51,520,658	50,255,765

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*JP6	CDX.NA.IG27 SR. TRANCHE	1	40,000,000	41,369,465	40,921,706	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)	206,361	908,762	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 3.125% Due 2/15/2042	1	41,163,104	40,012,944
12518*JM3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	47,460,197	56,643,766	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)	257,952	1,135,953	912810-QK-7	US TREASURY N/B United States Treasury Nt 3.875 % Due 8/15/2040	1	47,202,245	55,507,813
12518*JS0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	46,871,758	47,432,828	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)	222,946	1,135,953	912810-QX-9	US TREASURY N/B United States Treasury Nt 3.125% Due 2/15/2042	1	46,648,812	46,296,875
12518*JR2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	48,076,863	47,432,828	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)	222,946	1,135,953	912810-QX-9	US TREASURY N/B United States Treasury Nt 2.75% Due 2/15/2042	1	47,853,917	46,296,875
12518*HT0	CDX.NA.IG.26	2	125,000,000	127,405,061	140,766,962	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)	903,244	2,375,556	912810-QK-7	US TREASURY N/B United States Treasury Nt 3.875 % Due 8/15/2040	1	126,501,817	138,391,406
											912810-QS-0	US TREASURY N/B United States Treasury Nt 3.75% due 2/15/42	1		
12518*HR4	CDX.NA.IG.26	2	125,000,000	126,597,074	126,110,907	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)	948,304	2,375,556	912810-QT-8	US TREASURY N/B United States Treasury Nt 3.125% due 11/15/41	1	125,648,770	123,735,351
12518*HS2	CDX.NA.IG.26	2	125,000,000	125,130,888	126,110,907	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)	930,410	2,375,556	912810-QT-8	US TREASURY N/B United States Treasury Nt 3.125% due 11/15/41	1	124,200,478	123,735,351
12518*JH4	CDX.NA.IG.26	2	50,000,000	49,676,255	56,458,035	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)	433,369	950,222	912810-QK-7	US TREASURY N/B United States Treasury Nt 3.875 % Due 8/15/2040	1	49,242,886	55,507,813
12518*JJ0	CDX.NA.IG.26	2	25,000,000	23,700,442	28,229,017	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)	210,917	475,111	912810-QK-7	US TREASURY N/B United States Treasury Nt 3.875 % Due 8/15/2040	1	23,489,525	27,753,906
12518*JU5	CDX.NA.IG.27	1	250,000,000	297,221,069	314,000,361	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)	1,512,893	5,045,361	912810-FP-8	US TREASURY N/B United States Treasury Nt 5.375% due 02/15/2031	1	295,708,176	308,955,000
12518*JV3	CDX.NA.IG.27	1	125,000,000	124,865,513	126,228,736	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)	733,960	2,522,681	912810-QU-5	US TREASURY N/B United States Treasury Nt 3.125% Due 8/15/2042	1	124,131,553	123,706,055
12518*JN1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	58,882,581	62,926,953	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)	305,508	1,135,953	912810-FP-8	US TREASURY N/B United States Treasury Nt 5.375% due 02/15/2031	1	58,577,073	61,791,000
12518*KH2	CDX.NA.IG.27	1	250,000,000	229,477,559	241,334,424	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)	1,981,425	5,045,361	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	227,496,134	236,289,063
12518*KJ8	CDX.NA.IG.27	1	125,000,000	116,294,933	122,115,650	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)	972,092	2,522,681	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	115,322,841	119,592,969
											912810-FT-0	US TREASURY N/B United States Treasury Nt 4.5% due 02/15/2036	1		

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*KK5	CDX.NA.IG.27	1	350,000,000	332,423,950	337,868,194	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)	2,820,157	7,063,506	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	329,603,793	330,804,688
12518*KL3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	49,159,320	48,393,766	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)	335,697	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	48,823,623	47,257,813
12518*LG3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	47,036,950	48,393,766	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)	389,984	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	46,646,966	47,257,813
12518*MK3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	49,135,027	48,393,766	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)	388,023	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	48,747,004	47,257,813
12518*LM0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	49,300,093	48,393,766	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)	391,161	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	48,908,932	47,257,813
12518*LQ1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,109,163	48,393,766	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)	404,795	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	43,704,368	47,257,813
12518*LF5	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	43,032,032	48,393,766	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)	401,952	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	42,630,080	47,257,813
12518*LL2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,637,534	48,393,766	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)	401,952	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	44,235,582	47,257,813
12518*MG2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,549,787	48,393,766	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)	401,952	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	44,147,835	47,257,813
12518*LN8	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	45,008,781	48,393,766	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)	401,952	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	44,606,829	47,257,813
12518*MH0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,754,521	48,393,766	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)	401,952	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	44,352,569	47,257,813
12518*LJ7	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	46,106,016	48,393,766	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)	416,565	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	45,689,451	47,257,813
12518*LH1	CDX.NA.IG27 SR. TRANCHE	1	30,000,000	25,711,968	29,036,260	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)	249,939	681,572	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	25,462,029	28,354,688
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	44,677,893	48,393,766	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)	416,565	1,135,953	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	44,261,328	47,257,813
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	93,526,336	96,787,531	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)	835,312	2,271,906	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	92,691,024	94,515,625

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*LS7	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	112,135,449	120,984,414	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)	1,044,140	2,839,883	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	111,091,309	118,144,531
12518*LP3	CDX.NA.IG.27	1	125,000,000	114,581,086	120,667,212	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)	1,032,129	2,522,681	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	113,548,957	118,144,531
12518*LK4	CDX.NA.IG27 SR. TRANCHE	1	150,000,000	133,902,306	145,181,297	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)	1,186,695	3,407,859	912810-RB-6	US TREASURY N/B United States Treasury Nt 2.875% due 05/15/2043	1	132,715,611	141,773,438
12518*LD0	CDX.NA.IG.27	1	125,000,000	148,179,063	157,000,181	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)	1,010,033	2,522,681	912810-FP-8	US TREASURY N/B United States Treasury Nt 5.375% due 02/15/2031	1	147,169,030	154,477,500
12518*LE8	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,938,905	119,260,187	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)	732,388	2,271,906	912810-QL-5	US TREASURY N/B United States Treasury Nt 4.25% due 11/15/2040	1	100,206,517	116,988,281
12518*ME7	CDX.NA.IG.27	1	100,000,000	113,849,138	122,632,970	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)	762,865	2,018,144	912810-FP-8	US TREASURY N/B United States Treasury Nt 5.375% due 02/15/2031	1	113,086,273	120,614,826
											912810-QL-5	US TREASURY N/B United States Treasury Nt 4.25% due 11/15/2040	1		
12518*LR9	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	105,435,592	111,396,906	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)	655,963	2,271,906	912810-QS-0	US TREASURY N/B United States Treasury Nt 3.75% due 08/15/2041	1	104,779,629	109,125,000
12518*MD9	CDX.NA.IG.27	1	100,000,000	110,768,179	111,143,144	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)	764,545	2,018,144	912810-QS-0	US TREASURY N/B United States Treasury Nt 3.75% due 08/15/2041	1	110,003,634	109,125,000
12518*LC2	CDX.NA.IG.27	1	75,000,000	83,063,482	83,357,358	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)	563,367	1,513,608	912810-QS-0	US TREASURY N/B United States Treasury Nt 3.75% due 08/15/2041	1	82,500,115	81,843,750
91283#AE3	10yr U.S. Treasury Note	1	10,000,000	10,070,496	8,798,804	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)		(632,186)	912828-S5-0	TSY INFL IX N/B United States Treasury In 0.125% due 07/15/2026	1	10,070,496	9,430,990
12518*MA5	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	127,251,639	133,248,906	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)	798,842	2,271,906	912810-FM-5	US TREASURY N/B United States Treasury Nt 6.25% due 05/15/2030	1	126,452,797	130,977,000
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	158,269,495	166,561,133	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)	958,844	2,839,883	912810-FM-5	US TREASURY N/B United States Treasury Nt 6.25% due 05/15/2030	1	157,310,651	163,721,250
12518*LZ1	CDX.NA.IG.27	1	100,000,000	127,290,417	132,995,144	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)	837,620	2,018,144	912810-FM-5	US TREASURY N/B United States Treasury Nt 6.25% due 05/15/2030	1	126,452,797	130,977,000
12518*LW8	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	95,751,831	94,775,812	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)	621,909	2,271,906	912810-QY-7	US TREASURY N/B United States Treasury Nt 2.75% due 11/15/2042	1	95,129,922	92,503,906
12518*LU2	CDX.NA.IG.27	1	125,000,000	118,150,368	118,152,564	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)	982,215	2,522,681	912810-QY-7	US TREASURY N/B United States Treasury Nt 2.75% due 11/15/2042	1	117,168,153	115,629,883

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*LY4	CDX.NA.IG.27	1	75,000,000	70,601,273	70,891,538	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)	573,787	1,513,608	912810-QY-7	US TREASURY N/B United States Treasury Nt 2.75% due 11/15/2042	1	70,027,486	69,377,930
12518*LV0	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	95,810,802	94,775,812	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)	776,715	2,271,906	912810-QY-7	US TREASURY N/B United States Treasury Nt 2.75% due 11/15/2042	1	95,034,087	92,503,906
12518*MC1	CDX.NA.IG.27	1	125,000,000	111,519,369	118,152,564	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)	1,073,096	2,522,681	912810-QY-7	US TREASURY N/B United States Treasury Nt 2.75% due 11/15/2042	1	110,446,273	115,629,883
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1	80,000,000	76,440,438	75,820,650	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)	644,152	1,817,525	912810-QY-7	US TREASURY N/B United States Treasury Nt 2.75% due 11/15/2042	1	75,796,286	74,003,125
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1	49,526,923	57,337,963	55,582,475	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)	6,753,179	7,411,015	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1	50,584,784	48,171,460
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1	49,526,923	57,360,640	55,582,475	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)	6,775,857	7,411,015	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1	50,584,783	48,171,460
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1	49,526,923	55,561,022	55,689,716	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)	6,776,943	7,411,015	38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	1	48,784,079	48,278,701
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1	49,526,923	55,544,357	55,689,716	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)	6,760,278	7,411,015	38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	1	48,784,079	48,278,701
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1	49,526,923	58,016,079	57,431,771	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)	6,801,501	7,411,015	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1	51,214,578	50,020,756
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1	49,526,923	58,014,511	57,431,771	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)	6,799,933	7,411,015	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1	51,214,578	50,020,756
12518*RY8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,469,705	56,489,129	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)	715,135	981,316	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	1	51,754,570	55,507,813
12518*RX0	CDX.NA.IG29 SR. TRANCHE	1	60,000,000	60,000,995	67,786,954	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)	876,096	1,177,579	912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	1	59,124,899	66,609,375
12518*SC5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,720,988	49,670,391	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)	740,292	981,316	38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042	1	49,980,696	48,689,075
12518*SD3	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	48,748,653	46,021,876	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)	721,397	981,316	38378M-BD-6	GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	1	48,027,256	45,040,560
12518*SB7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,215,079	44,171,871	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)	721,397	981,316	3137BG-JS-9	FHR 4444 CZ Z SEQ 3% due 02/15/2045	1	45,493,682	43,190,555

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*SA9	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	47,902,099	48,108,361	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)	738,950	981,316	3137BW-V5-0	FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	1	47,163,149	47,127,045
12518*RZ5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	49,209,418	47,924,491	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)	738,950	981,316	3137BW-HK-3	FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	1	48,470,468	46,943,175
12518*SE1	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,404,919	44,877,681	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)	752,488	981,316	3137BD-C5-3	FHR 4377 LZ Z SEQ 3% due 08/15/2044	1	45,652,431	43,896,365
12518*SM3	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	101,729,404	96,375,302	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)	1,515,182	1,962,632	3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	1	100,214,222	94,412,670
											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	100,894,370	97,742,194	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)	1,553,809	1,962,632	3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	1	99,340,561	95,779,562
											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	50,005,614	52,930,521	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)	764,503	981,316	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	1	49,241,111	51,949,205
12518* SU5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,951,145	48,151,431	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)	764,502	981,316	3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	1	50,186,643	47,170,115
12518* ST8	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	100,046,846	95,386,320	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)	1,525,440	1,962,632	3136AK-6N-8	FNR 2014-65 CB SEQ 3% due 10/25/2044	1	98,521,406	93,423,688
											3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.5% due 08/25/2042	1		
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	26,676,796	27,093,427	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)	457,632	588,790	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1	26,219,164	26,504,637
12518* SZ4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	46,636,087	42,802,051	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)	743,557	981,316	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	1	45,892,530	41,820,735
											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	47,923,309	48,787,359	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)	750,498	981,316	3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	1	47,172,811	47,806,043
12518* SS0	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	49,786,314	50,760,323	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)	750,498	981,316	38377W-BA-1	GNR 2011-73 LB PAC-11 4% due 05/20/2041	1	49,035,816	49,779,007
											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	48,983,781	48,514,065	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)	750,498	981,316	3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	1	48,233,283	47,532,749

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* TB6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	49,142,806	47,543,490	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)	732,058	981,316	3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	1	48,410,748	46,562,174
											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	31,225,212	29,863,078	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)	439,235	588,790	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	1	30,785,977	29,274,288
12518*UX6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,607,670	50,919,235	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)	849,362	981,316	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	1	51,758,308	49,937,919
											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	45,811,448	44,877,120	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)	853,450	981,316	38378F-T6-7	GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	1	44,957,998	43,895,804
											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	46,857,104	47,854,862	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)	836,086	981,316	3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	1	46,021,018	46,873,546
											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	25,469,658	24,193,596	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)	398,506	490,658	3137B2-BB-5	FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	1	25,071,152	23,702,938
12518*VF4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	47,167,070	48,569,004	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)	731,879	981,316	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	1	46,435,191	47,587,688
											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	25,334,169	24,499,390	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)	370,282	490,658	3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	1	24,963,887	24,008,732
12518*VS6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,653,926	23,031,023	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)	386,297	490,658	3136AW-KH-9	FNR 2017-31 GB PAC 3% due 05/25/2047	1	24,267,629	22,540,365
12518*VM9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,031,530	23,264,091	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)	379,780	490,658	3136AC-W9-8	FNR 2013-15 LZ SC EXCH Z PAC SEQ 3% due 03/25/2043	1	23,651,750	22,773,433
12518*VR8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,688,385	25,710,668	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)	375,436	490,658	3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	1	26,312,949	25,220,010
12518*VQ0	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	21,619,705	21,743,891	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)	378,840	490,658	38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	1	21,240,865	21,253,233
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	22,056,920	22,277,521	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)	360,059	490,658	3137BD-SR-8	FHR 4385 HZ Z SEQ 3% due 09/15/2044	1	21,696,861	21,786,863

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*VL1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,339,681	25,851,833	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)	381,833	490,658	3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	1	25,957,848	25,361,175
12518*VT4	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,736,632	26,215,266	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)	357,882	490,658	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1	27,378,750	25,724,608
12518*VP2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,331,750	25,759,305	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)	331,750	490,658	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	1	25,000,000	25,268,647
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	22,975,132	21,871,303	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)	355,704	490,658	3137BV-XQ-4	FHR 4661 GZ Z SEQ 3% due 02/15/2047	1	22,619,428	21,380,645
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,700,098	24,237,133	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)	331,750	490,658	3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	1	25,368,348	23,746,475
12518*VK3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	24,919,508	24,633,326	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)	304,209	490,658	38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042	1	24,615,299	24,142,668
12518*VJ6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,031,315	25,947,170	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)	293,312	490,658	3137BG-FZ-7	FHR 4440 ZX SC Z PT 4% due 01/15/2045	1	26,738,003	25,456,512
12518*UZ1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,280,523	25,370,296	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)	304,209	490,658	38377X-GA-4	GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	1	25,976,314	24,879,638
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	23,754,517	22,911,666	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)	326,002	490,658	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1	23,428,515	22,421,008
12518*WC0	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	70,131,407	66,737,066	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)	1,043,494	1,471,974	3136AW-XM-4	FNR 2017-41 Z Z SEQ 3% due 06/25/2047	1	69,087,913	65,265,092
											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	24,929,162	22,774,632	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)	347,832	490,659	3136A6-R3-0	FNR 2012-75 CE PAC-11 3% due 07/25/2042	1	24,581,330	22,283,973
12518*WA4	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	69,654,963	67,778,506	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)	958,919	1,471,975	3137B9-FE-0	FHR 4314 GZ Z SEQ 3% due 03/15/2044	1	68,696,044	66,306,531
											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	24,060,910	22,788,468	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)	308,481	490,658	3136AB-2N-2	FNR 2013-11 Z Z SEQ 3% due 02/25/2043	1	23,752,429	22,297,810

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*VZ0	CDX.NA.IG29 SR. TRANCHE	1	80,000,000	68,807,055	71,533,266	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)	964,100	1,570,106	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1	67,842,955	69,963,160
											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				7,332,199,629	7,532,752,734	XXX	XXX	XXX	105,068,430	188,404,482	XXX	XXX	XXX	7,227,131,199	7,344,348,252

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	117	7,357,636,583			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	1,055,059	XXX		XXX	68,535,755
4. Less: Closed or Disposed of Transactions			3	13,424,878	4	17,600,801			7	31,025,679
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	8,891,212	XXX		XXX	40,252,593
7. Ending Inventory	120	7,317,854,299	117	7,357,636,583	113	7,332,199,629			113	7,332,199,629

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	73,211,092	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		73,211,092
4.	Part D, Section 1, Column 5	371,439,382	
5.	Part D, Section 1, Column 6	(298,228,290)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	91,691,358	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		91,691,358
10.	Part D, Section 1, Column 8	455,846,908	
11.	Part D, Section 1, Column 9	(364,155,550)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	7,433,734,014	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	7,433,734,014	
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	28,308,280,539	44,032,312,223
3.	Accrual of discount	3,278,006	5,898,582
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,754)	18,219
6.	Deduct consideration received on disposals	27,841,718,395	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)	786,829,495	316,991,099
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	786,829,495	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
One Brickell Square	Miami	FL	08/28/2002	Various				250,882
Kent Valley Industrial	Renton	WA	12/30/2002	Various				315,673
Houston Industrial Group I	Houston	TX	12/31/2002	Various				840,208
Westlake Tower	Seattle	WA	08/17/2011	Various				757,174
North Orange County Industrial Portfolio	Brea	CA	11/15/2012	Various				(48,065)
Empire Landing	Burbank	CA	04/30/2013	Various				81,166
Cyan PDX	Portland	OR	05/21/2013	Various				103,321
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Various				1,577,254
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				48,817
600-650 College Road	Princeton	NJ	11/03/2016	Various				514,356
Franklin 299	Redwood City	CA	06/03/2016	Various				45,253
Sole at Casselberry	Orlando	FL	05/03/2018	CO-BB CasselBerry Venture LLC (a Bainbridge company)				(695)
Alta Yorktown Apartments	Dallas	TX	07/25/2018	Alta Yorktown Owner, LP	36,879,739			
Waterford Professional Site	Miami	FL	01/01/1988	Various				102,086
0199999. Acquired by Purchase					36,879,739			4,587,430
0399999 - Totals					36,879,739			4,587,430

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
NONE																			
0399999 - Totals																			

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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
0702900	GLENDALE	CA		07/30/2014	5.200		3,585,589	89,700,000
0837800	OKLAHOMA CITY	OK		05/11/2017	3.900		9,500,000	86,000,000
0855100 (GBP 11,675,000)	NOTTINGHAM	GBR		08/30/2018	4.532	15,094,120		65,524,795
0855500 (GBP 3,236,769)	LONDON	GBR		03/14/2018	5.475		4,640,264	128,595,484
0856800	SAN JOSE	CA		07/11/2018	4.160	41,250,000		79,200,000
0858300	SAN MATEO	CA		07/02/2018	4.130	85,000,000		141,900,000
0860800	PHILADELPHIA	PA		07/10/2018	4.400	85,000,000		144,345,455
0862900	PHILADELPHIA	PA		07/27/2018	4.060	102,200,000		170,800,000
0863200	PLAYA VISTA	CA		08/30/2018	3.990	115,000,000		233,000,000
0863400	KIRKLAND	WA		08/01/2018	4.140	50,000,000		86,000,000
0864700	SEATTLE	WA		08/24/2018	4.190	120,000,000		238,588,235
0866800	DELRAY BEACH	FL		09/27/2018	4.310	60,125,000		92,900,000
0869000	NEW YORK	NY		09/27/2018	4.050	178,128,650		320,000,000
0869001	NEW YORK	NY		09/27/2018	4.409	19,870,647		
0599999. Mortgages in good standing - Commercial mortgages-all other						871,668,417	17,725,853	1,876,553,969
0845801	WASHINGTON	DC		11/01/2017	9.930		110,364	46,921,259
0848301	NEW YORK	NY		12/13/2017	7.644		5,274,361	174,800,000
0699999. Mortgages in good standing - Mezzanine Loans							5,384,725	221,721,259
0899999. Total Mortgages in good standing						871,668,417	23,110,578	2,098,275,228
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						871,668,417	23,110,578	2,098,275,228

E02

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
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	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
0434505	PALMDALE	CA		12/27/2007	07/02/2018	41,582,947							81,775,518	81,775,518			
0574201	SAN MATEO	CA		05/06/2011	07/02/2018	43,064,376							42,607,189	42,607,189			
0584300	HOUSTON	TX		06/16/2005	07/23/2018	69,894,459							69,046,479	69,046,479			
0584301	HOUSTON	TX		12/29/2006	07/23/2018	29,954,767							29,591,347	29,591,347			
0667801	PEACHTREE CITY	GA		09/30/2015	09/28/2018	24,420,000							24,420,000	24,420,000			
0669800	IRVING	TX		11/26/2008	09/11/2018	30,250,000							30,250,000	30,250,000			
0669801	IRVING	TX		11/26/2008	09/11/2018	10,500,000							10,500,000	10,500,000			
0669802	CRANBURY	NJ		11/26/2008	09/11/2018	11,500,000							11,500,000	11,500,000			
0669803	STERLING/DULLES	VA		11/26/2008	09/11/2018	16,650,000							16,650,000	16,650,000			
0669804	KENT	WA		11/26/2008	09/11/2018	35,800,000							35,800,000	35,800,000			
0716000	BUFORD	GA		11/18/2015	09/28/2018	22,700,000							22,700,000	22,700,000			
0838300	LOS ANGELES	CA		04/24/2017	09/21/2018	25,000,000							25,000,000	25,000,000			
0841500	BOSTON	MA		06/07/2017	08/21/2018	45,000,000							45,000,000	45,000,000			
EB1143010664	NEW YORK	NY		10/09/2015	08/01/2018	664,438		6,981			6,981		658,702	664,161			
EB1222539922	HONOLULU	HI		06/24/2016	07/01/2018	1,898,141		(20,541)			(20,541)		1,848,521	1,852,717			
EB1247002840	BOCA RATON	FL		07/17/2015	09/01/2018	1,281,974		(934)			(934)		1,263,225	1,267,720			
EB1249002945	JACKSONVILLE	FL		08/17/2016	07/01/2018	661,603		(7,926)			(7,926)		647,200	647,200			
EB1259001900	EAGLE	CO		12/18/2015	09/01/2018	441,362		(4,288)			(4,288)		430,627	432,798			
EB1373009968	BRONX	NY		10/09/2015	09/01/2018	1,098,238		3,073			3,073		1,084,055	1,089,861			
EB1381009837	OCEAN CITY	NJ		12/18/2015	07/01/2018	403,773		(3,893)			(3,893)		395,808	395,808			
EB1400002560	PARADISE VALLEY	AZ		07/17/2015	07/01/2018	784,232		(6,036)			(6,036)		768,869	770,215			
EB1540092599	SOUTH BARRINGTON	IL		12/18/2015	09/01/2018	1,456,343		(14,941)			(14,941)		1,422,328	1,427,145			

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					
EB1540094236	CHARLESTON	SC		06/24/2016	09/01/2018	195,162		(2,860)			(2,860)		126,782	122,997			
EB1541037358	FRANKLIN	TN		12/18/2015	07/01/2018	489,543		(8,118)			(8,118)		475,869	476,672			
EB1541039254	MISSOURI CITY	TX		10/09/2015	08/01/2018	498,205		(5,621)			(5,621)		486,775	487,614			
EB1541039314	NASHVILLE	TN		10/09/2015	07/01/2018	767,681		(3,451)			(3,451)		756,403	756,403			
EB1541040837	LOVELAND	CO		12/16/2016	07/01/2018	574,917		(7,399)			(7,399)		562,000	562,000			
EB1596052617	SAN FRANCISCO	CA		10/12/2016	08/01/2018	928,330		(8,028)			(8,028)		909,282	910,871			
EB1771000654	SAN JUAN CAPISTRANO	CA		11/20/2015	07/01/2018	937,515		(5,052)			(5,052)		922,721	922,721			
EB1784002553	SEAL BEACH	CA		08/07/2015	07/01/2018	476,325		(53)			(53)		469,482	470,453			
EB1784004329	SAN FRANCISCO	CA		12/16/2016	07/01/2018	1,088,665		(5,711)			(5,711)		1,070,845	1,070,845			
EB1790001550	VIENNA	VA		12/18/2015	09/01/2018	472,215		(1,563)			(1,563)		464,130	465,777			
FR12-576716-5	SAN FRANCISCO	CA		11/18/2016	09/01/2018	840,734		2,815			2,815		319,081	326,784			
PH7131102415	CARLSBAD	CA		08/01/2014	09/01/2018	725,362		12,677			12,677		727,101	729,861			
PH7131472479	SAINT CHARLES	IL		08/15/2014	07/01/2018	515,363		2,235			2,235		512,039	512,039			
PH7131478088	MILLBURN	NJ		08/28/2014	09/01/2018	436,651		(1,990)			(1,990)		2,318	407,666			
PH7131482460	PENNINGTON	NJ		08/28/2014	09/01/2018	424,425		(1,644)			(1,644)		416,877	418,368			
PH7132238697	SUDBURY	MA		01/16/2015	09/01/2018	763,751		(10,649)			(10,649)		742,524	739,711			
PH7133504493	MARVIN	NC		09/29/2015	07/01/2018	588,105		12,336			12,336		594,013	594,013			
PH7133782529	NORTHVILLE	MI		07/10/2015	07/01/2018	638,352		5,026			5,026		636,386	636,386			
PH7134066062	LEXINGTON	MA		12/11/2015	09/01/2018	1,081,159		(2,514)			(2,514)		1,064,141	1,067,802			
PH7134426894	OAKDALE	CA		12/23/2015	09/01/2018	526,056		3,332			3,332		522,166	523,989			
PH7134892608	LANTANA	TX		12/11/2015	09/01/2018	613,727		2,641			2,641		608,080	610,172			
PH7135027121	SOUTH LAKE	TX		12/23/2015	08/01/2018	547,940		5,298			5,298		546,512	547,481			
0199999. Mortgages closed by repayment						429,136,836		(66,798)			(66,798)		466,295,395	466,748,783			
0121303	TALLAHASSEE	FL		12/11/2008		67,595,341							278,988	278,988			
0331002	SHELTON	CT		12/22/2005		25,957,986							656,983	656,983			
0374201	SANTA ANA	CA		07/01/2003		5,178,690							83,545	83,545			
0374401	SANTA ANA	CA		07/01/2003		6,343,895							102,343	102,343			
0416002	BOSTON	MA		07/23/2014		41,302,989							196,623	196,623			
0432806	NEW YORK	NY		07/08/2010		29,915,202							150,886	150,886			
0432807	NEW YORK	NY		07/08/2010		36,672,698							184,969	184,969			
0432808	NEW YORK	NY		07/08/2010		3,222,699							16,255	16,255			
0432809	NEW YORK	NY		07/08/2010		5,258,087							26,521	26,521			
0433901	ST PETERSBURG	FL		12/13/2002		3,643,011							163,182	163,182			
0433902	ST PETERSBURG	FL		12/13/2002		13,843,441							620,093	620,093			
0433903	ST PETERSBURG	FL		01/30/2004		10,140,132							454,222	454,222			
0445104	LAKEWOOD	CO		09/10/2014		80,518,033							400,864	400,864			
0450203	CORALVILLE	IA		08/03/2012		106,824,864							408,549	408,549			
0463803	ARLINGTON	TX		08/03/2012		242,251,032							948,324	948,324			
0472302	OMAHA	NE		12/11/2008		75,706,782							312,467	312,467			
0473203	FRIENDSWOOD	TX		08/03/2012		242,181,992							955,951	955,951			
0499002	LEXINGTON	KY		04/26/2011		78,693,326							644,587	644,587			
0499201	JERSEY CITY	NJ		12/21/2012		49,812,786							593,732	593,732			
0524201	SACRAMENTO	CA		01/28/2011		29,564,475							482,900	482,900			
0545702	SAN DIEGO	CA		02/11/2013		75,781,927							388,754	388,754			
0548901	ATLANTA	GA		05/03/2013		71,305,081							394,391	394,391			
0552604	RICHMOND	VA		08/30/2013		95,000,000							143,338	143,338			
0552701	NEW YORK	NY		09/13/2013		48,058,420							231,527	231,527			
0556101	BETHESDA	MD		12/23/2011		29,451,930							155,296	155,296			
0566600	MINNEAPOLIS	MN		12/18/2003		10,938,052							104,067	104,067			
0566601	MINNEAPOLIS	MN		12/18/2003		778,035							180,417	180,417			
0582812	DFW AIRPORT	TX		06/03/2014		57,784,170							258,312	258,312			
0582813	SOUTHAVEN	MS		06/03/2014		18,478,483							82,604	82,604			
0582814	SAN BERNARDINO	CA		06/03/2014		50,936,095							227,699	227,699			
0582815	SAN BERNARDINO	CA		06/03/2014		46,549,931							208,092	208,092			
0584501	SEATTLE	WA		12/29/2011		74,103,133							358,759	358,759			
0584502	SEATTLE	WA		12/29/2011		38,931,102							246,555	246,555			
0587001	SEATTLE	WA		03/30/2011		38,091,846							147,310	147,310			
0587200	LONG BEACH	CA		07/23/2004		31,918,890							479,925	479,925			
0587201	LONG BEACH	CA		10/25/2007		4,284,364							133,162	133,162			
0596800	PALO ALTO	CA		12/22/2004		17,403,475							153,289	153,289			

SCHEDULE B - PART 3

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0598900	SCOTTSDALE	AZ		07/20/2005		5,517,240							509,767	509,767			
0606801	WILLOW GROVE	PA		09/21/2015		81,612,169							417,526	417,526			
0611500	LAS VEGAS	NV		09/27/2005		9,621,680							255,994	255,994			
0613100	LAS VEGAS	NV		12/20/2006		11,268,206							244,427	244,427			
0617003	SANTA CLARA	CA		06/12/2013		86,606,076							464,860	464,860			
0624600	CHICAGO	IL		01/03/2006		97,517,547							368,808	368,808			
0626400	LANSDOWNE	VA		05/30/2007		32,672,996							239,048	239,048			
0627000	WASHINGTON	DC		04/27/2006		116,819,333							701,369	701,369			
0635601	SAN ANTONIO	TX		09/05/2007		9,493,360							161,869	161,869			
0638900	LAUREL	MD		11/30/2007		44,162,381							200,037	200,037			
0642800	HOUSTON	TX		09/27/2007		36,687,104							235,153	235,153			
0642801	HOUSTON	TX		07/28/2016		2,461,902							15,780	15,780			
0661800	BETHESDA	MD		11/30/2007		58,133,027							279,650	279,650			
0662102	HOUSTON	TX		10/12/2011		87,428,637							513,327	513,327			
0663700	NEW YORK	NY		04/01/2008		32,950,931							412,849	412,849			
0675400	SAN ANTONIO	TX		09/21/2010		23,008,367							130,626	130,626			
0677101	SAN DIEGO	CA		08/27/2013		92,962,664							471,438	471,438			
0677102	SAN DIEGO	CA		12/20/2017		30,000,000							127,766	127,766			
0680300	HOUSTON	TX		12/29/2010		28,620,044							141,921	141,921			
0680500	DALLAS	TX		12/23/2010		24,003,908							119,031	119,031			
0682700	ATLANTA	GA		04/02/2012		39,317,473							207,161	207,161			
0683100	NORFOLK	VA		05/06/2011		53,754,066							294,390	294,390			
0684800	RICHARDSON	TX		06/29/2011		31,112,605							160,743	160,743			
0685700	FRANKLIN	TN		09/15/2011		47,459,953							241,111	241,111			
0686400	ANNAPOLIS	MD		12/30/2011		22,225,135							136,141	136,141			
0686700	DALLAS	TX		11/07/2011		56,517,909							314,749	314,749			
0687100	NEW YORK	NY		12/05/2011		215,205,947							1,102,832	1,102,832			
0687400	ARLINGTON	VA		12/28/2011		77,550,483							461,954	461,954			
0688000	CHARLOTTE	NC		12/29/2011		73,573,380							401,762	401,762			
0688600	VENTURA	CA		03/30/2012		124,633,033							776,700	776,700			
0689300	DURHAM	NC		04/06/2012		121,843,961							631,497	631,497			
0689700	PHILADELPHIA	PA		09/27/2012		25,258,395							207,352	207,352			
0689800	HOUSTON	TX		09/28/2012		86,628,848							734,128	734,128			
0690400	POTOMAC	MD		09/14/2012		19,605,227							89,035	89,035			
0691200	CHERRY HILL	NJ		08/15/2012		140,618,507							766,255	766,255			
0691300	HOUSTON	TX		02/21/2013		74,488,712							541,026	541,026			
0691500	KIRKLAND	WA		08/22/2012		19,251,990							104,721	104,721			
0691600	PORTLAND	OR		08/22/2012		21,599,793							117,492	117,492			
0691700	LOS ANGELES	CA		08/22/2012		41,321,344							224,767	224,767			
0693400	NEW YORK	NY		11/09/2012		79,889,573							321,562	321,562			
0693900	DALLAS	TX		12/21/2012		35,118,677							214,524	214,524			
0694400	FAIRFAX	VA		02/28/2013		82,079,835							298,813	298,813			
0695400	SAN ANTONIO	TX		09/05/2007		7,376,136							125,769	125,769			
0696400	NEW YORK	NY		07/31/2013		86,245,102							432,530	432,530			
0696500	NEW YORK	NY		07/31/2013		76,662,313							384,471	384,471			
0696900	LOS ANGELES	CA		06/27/2013		125,000,000							394,706	394,706			
0697600	NEW YORK	NY		08/01/2013		20,289,078							111,143	111,143			
0698700	ATLANTA	GA		08/22/2013		16,974,949							86,794	86,794			
0698800	MCLEAN	VA		08/30/2013		261,033,503							1,466,190	1,466,190			
0698900	RICHMOND	TX		11/04/2013		19,500,000							77,427	77,427			
0699300	DENVER	CO		10/30/2013		76,118,977							404,367	404,367			
0699500	HOUSTON	TX		09/06/2013		116,438,685							635,670	635,670			
0699900	NEW ROCHELLE	NY		11/01/2013		146,400,832							812,974	812,974			
0699901	NEW ROCHELLE	NY		03/31/2017		20,257,760							95,513	95,513			
0700300	ANDOVER	MA		12/20/2013		36,555,470							162,286	162,286			
0700400	HAPEVILLE	GA		12/06/2013		58,180,503							387,806	387,806			
0700700	BROOKLYN	NY		11/14/2013		35,279,126							190,006	190,006			
0700800	BROOMFIELD	CO		11/08/2013		120,202,943							952,930	952,930			
0701500	PHILADELPHIA	PA		12/06/2013		48,501,466							210,790	210,790			
0702900	GLENDALE	CA		07/30/2014		44,862,290							60,783	60,783			

SCHEDULE B - PART 3

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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					
0703600	NEW YORK	NY		03/12/2014		70,344,562							242,534	242,534			
0703700	MCLEAN	VA		04/29/2014		99,699,752							491,622	491,622			
0703900	GLENVIEW	IL		07/01/2014		41,541,584							179,850	179,850			
0704400	PORTLAND	OR		07/07/2014		46,948,068							54,994	54,994			
0704800	HOUSTON	TX		05/30/2014		257,942,588							880,300	880,300			
0706100	BOLTON	GBR		07/10/2014		144,655,223							814,785	814,785			
0708200	CAMBRIDGE	MA		10/30/2014		51,202,308							227,927	227,927			
0708400	MANTECA	CA		08/19/2014		4,995,178							20,793	20,793			
0708401	SAN JUAN CAPISTRANO	CA		08/19/2014		1,730,363							8,726	8,726			
0708402	LOS ANGELES	CA		08/19/2014		2,070,701							10,971	10,971			
0708403	LOS ANGELES	CA		08/19/2014		1,385,475							7,543	7,543			
0708404	SAN DIEGO	CA		08/19/2014		938,860							6,169	6,169			
0708405	HEALSBURG	CA		08/19/2014		507,657							11,690	11,690			
0708406	SANGER	CA		10/16/2014		479,429							3,774	3,774			
0708407	VAN NUYS	CA		10/16/2014		4,762,784							19,809	19,809			
0708408	GAINESVILLE	GA		09/29/2015		2,222,220							8,445	8,445			
0708800	AUSTIN	TX		10/14/2014		83,304,132							408,802	408,802			
0711100	BEL AIR	MD		12/05/2014		49,200,000							222,267	222,267			
0713000	ALEXANDRIA	VA		02/17/2015		34,800,000							153,776	153,776			
0714201	CHARLOTTE	NC		07/10/2017		84,895,000							384,795	384,795			
0717800	MANDAN	ND		10/08/2015		1,088,828							6,677	6,677			
0718400	ATLANTA	GA		09/16/2015		49,349,338							231,985	231,985			
0719700	CAMBRIDGE	GBR		12/11/2015		70,572,755							523,279	523,279			
0720300	AUSTIN	TX		11/20/2015		165,000,000							4,589,220	4,589,220			
0720301	AUSTIN	TX		11/20/2015		165,000,000							4,589,220	4,589,220			
0722800	WASHINGTON	DC		05/06/2016		273,000,000							1,259,291	1,259,291			
0803100	AUSTIN	TX		09/07/2016		35,082,965							177,244	177,244			
0833800	ATLANTA	GA		12/20/2016		54,500,000							192,047	192,047			
0853300	NOVI	MI		03/14/2018									349,493	349,493			
0856300	HACKENSACK	NJ		05/22/2018									186,486	186,486			
0863400	KIRKLAND	WA		08/01/2018									70,261	70,261			
A881619	NORMAN	OK		04/18/1997		72,414							1,824	1,824			
EB1027549259	CHARLOTTE	NC		12/16/2016		501,913							2,451	2,451			
EB1028548196	VENTURA	CA		12/16/2016		618,331							3,072	3,072			
EB1028600849	SIMI VALLEY	CA		10/07/2016		551,046							4,255	4,255			
EB1028601459	MOORPARK	CA		12/16/2016		626,589							3,074	3,074			
EB1104004375	DALLAS	TX		12/18/2015		543,821							5,193	5,193			
EB1104004417	FORT WORTH	TX		12/18/2015		416,161							2,179	2,179			
EB1140000543	WASHINGTON	DC		06/24/2016		685,364							3,443	3,443			
EB1143010219	CEDAR GROVE	NJ		07/17/2015		613,393							4,692	4,692			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		639,361							3,561	3,561			
EB1143010864	WARREN	NJ		07/17/2015		608,677							3,246	3,246			
EB1143010869	ROSELAND	NJ		08/07/2015		454,335							1,645	1,645			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		450,496							2,238	2,238			
EB1143013484	WYCKOFF	NJ		12/16/2016		628,672							3,425	3,425			
EB1143014124	ALEXANDRIA	VA		08/19/2016		424,535							2,133	2,133			
EB1143015254	CHATHAM	NJ		12/16/2016		712,476							3,781	3,781			
EB1143015364	GREENWICH	CT		12/16/2016		671,127							3,356	3,356			
EB1144000074	NEW YORK	NY		10/09/2015		734,616							4,028	4,028			
EB1144000089	NEW YORK	NY		08/07/2015		1,036,166							5,606	5,606			
EB1144000105	NEW YORK	NY		08/07/2015		757,807							2,739	2,739			
EB1144000106	NEW YORK	NY		06/24/2016		388,411							1,955	1,955			
EB1144000136	BROOKLYN	NY		11/20/2015		403,699							2,117	2,117			
EB1144000174	ARDSLEY	NY		12/18/2015		529,924							2,665	2,665			
EB1144000183	NEW YORK	NY		12/18/2015		515,483							2,579	2,579			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		607,797							3,216	3,216			
EB1144000257	NEW YORK	NY		12/18/2015		794,294							4,056	4,056			
EB1144000275	WASHINGTON	DC		12/18/2015		679,178							3,382	3,382			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		469,231							2,429	2,429			
EB1144000357	NEW YORK	NY		06/24/2016		516,255							2,660	2,660			

SCHEDULE B - PART 3

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

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EB1144000396	HAMPTON BAYS	NY		06/24/2016		411,286							1,996	1,996			
EB1144000435	NEW YORK	NY		06/24/2016		505,298							2,523	2,523			
EB1170010773	SEATTLE	WA		07/17/2015		634,273							3,268	3,268			
EB1170011354	MARINA DEL REY	CA		08/07/2015		633,949							5,960	5,960			
EB1170012747	SEATTLE	WA		06/24/2016		476,574							2,472	2,472			
EB1170015086	VANCOUVER	WA		12/16/2016		394,207							5,586	5,586			
EB1170015220	SAN RAFAEL	CA		12/16/2016		924,077							4,729	4,729			
EB1171009230	SEATTLE	WA		08/07/2015		474,768							2,416	2,416			
EB1171010092	SEATTLE	WA		10/09/2015		628,411							3,446	3,446			
EB1171010255	CARMEL VALLEY	CA		11/20/2015		436,729							2,582	2,582			
EB1171010551	BELLEVUE	WA		10/09/2015		581,005							3,086	3,086			
EB1171010573	BELLEVUE	WA		07/17/2015		1,423,848							7,359	7,359			
EB1171010687	NEWCASTLE	WA		07/17/2015		461,507							3,096	3,096			
EB1171010808	SEATTLE	WA		07/17/2015		629,475							4,242	4,242			
EB1171010825	SNOQUALMIE	WA		07/17/2015		469,217							3,404	3,404			
EB1171010935	ISSAQUAH	WA		10/09/2015		488,977							2,693	2,693			
EB1171010943	SEATTLE	WA		07/17/2015		813,604							4,428	4,428			
EB1171011107	SNOQUALMIE	WA		10/09/2015		428,964							2,166	2,166			
EB1171011283	BELLEVUE	WA		12/18/2015		404,406							2,024	2,024			
EB1171011491	BOTHELL	WA		12/18/2015		423,208							2,282	2,282			
EB1171012158	BOTHELL	WA		12/18/2015		421,122							2,207	2,207			
EB1171012415	BOTHELL	WA		12/18/2015		378,347							5,448	5,448			
EB1171012482	BELLEVUE	WA		12/18/2015		546,079							2,775	2,775			
EB1171012494	SNOQUALMIE	WA		12/18/2015		439,934							2,497	2,497			
EB1171012511	SNOHOMISH	WA		12/18/2015		613,414							3,040	3,040			
EB1171013196	SEATTLE	WA		06/24/2016		644,157							3,233	3,233			
EB1171013474	SEATTLE	WA		03/24/2016		592,593							2,733	2,733			
EB1171013513	BOTHELL	WA		06/24/2016		427,002							6,644	6,644			
EB1171013853	BAINBRIDGE ISLAND	WA		08/19/2016		656,993							3,300	3,300			
EB1171014255	REDMOND	WA		08/19/2016		613,712							3,004	3,004			
EB1171014557	BELLEVUE	WA		08/19/2016		465,494							3,040	3,040			
EB1171014892	BELLEVUE	WA		10/12/2016		935,061							5,205	5,205			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,163,975							5,386	5,386			
EB1171015379	GREENBANK	WA		12/16/2016		602,328							2,841	2,841			
EB1171015609	KIRKLAND	WA		12/16/2016		987,706							5,285	5,285			
EB1171015700	BOTHELL	WA		12/16/2016		534,344							2,898	2,898			
EB1171015727	KIRKLAND	WA		12/16/2016		424,556							2,238	2,238			
EB1215001434	ISLAMORADA	FL		12/18/2015		578,231							3,067	3,067			
EB1215002642	RANCHO MISSION VIEJO	CA		10/09/2015		422,589							4,000	4,000			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		497,633							2,865	2,865			
EB1215003015	MIAMI	FL		12/18/2015		675,912							3,927	3,927			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		465,775							3,034	3,034			
EB1215003152	MIAMI BEACH	FL		03/24/2016		596,414							3,047	3,047			
EB1216002088	MIAMI	FL		09/18/2015		923,370							9,116	9,116			
EB1216002172	MIAMI	FL		07/30/2015		642,390							3,419	3,419			
EB1216002421	CORAL GABLES	FL		09/25/2015		537,799							3,799	3,799			
EB1216002512	MIAMI	FL		07/17/2015		555,168							2,923	2,923			
EB1216002726	CORAL GABLES	FL		12/18/2015		798,705							5,361	5,361			
EB1216002733	TAVERNIER	FL		12/18/2015		922,273							6,030	6,030			
EB1216002934	CORAL GABLES	FL		06/24/2016		405,206							3,468	3,468			
EB1216002977	SOUTH MIAMI	FL		06/24/2016		809,057							4,168	4,168			
EB1216003194	NORTH MIAMI BEACH	FL		08/19/2016		785,551							3,845	3,845			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		553,679							2,630	2,630			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		539,827							4,156	4,156			
EB1216003368	CORAL GABLES	FL		08/19/2016		453,999							2,331	2,331			
EB1216003433	CORAL GABLES	FL		12/16/2016		642,797							3,313	3,313			
EB1216003574	GALVESTON	TX		12/16/2016		295,446							4,169	4,169			
EB1216003655	COCONUT GROVE	FL		12/16/2016		449,016							2,195	2,195			
EB1216003663	HILTON HEAD	SC		12/16/2016		468,128							2,476	2,476			
EB1216003667	MIAMI	FL		12/16/2016		1,056,624							5,564	5,564			

SCHEDULE B - PART 3

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					
EB1221058473	PONTE VEDRA	FL		12/18/2015		403,952							2,104	2,104			
EB1221058703	JACKSONVILLE	FL		12/18/2015		494,387							2,972	2,972			
EB1221059223	PONTE VEDRA BEACH	FL		12/18/2015		428,656							2,215	2,215			
EB1221060185	TAMPA	FL		09/18/2015		610,055							3,185	3,185			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		809,841							4,165	4,165			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		479,364							2,448	2,448			
EB1221062515	SAINT JOHNS	FL		12/18/2015		499,807							2,575	2,575			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		629,306							3,267	3,267			
EB1221062901	JACKSONVILLE	FL		07/17/2015		1,093,063							5,677	5,677			
EB1221062977	PONTE VEDRA	FL		06/24/2016		509,592							2,877	2,877			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,185,879							6,364	6,364			
EB1221063111	PONTE VEDRA	FL		08/19/2016		490,167							4,887	4,887			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		631,677							3,513	3,513			
EB1221063494	SANTA ANA	CA		07/17/2015		786,008							4,042	4,042			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		407,963							2,111	2,111			
EB1221064384	PONTE VEDRA BEACH	FL		11/20/2015		608,409							3,107	3,107			
EB1221064451	PONTE VEDRA BEACH	FL		11/20/2015		501,993							4,211	4,211			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		308,409							1,590	1,590			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		657,751							3,306	3,306			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		744,580							3,899	3,899			
EB1221064680	JACKSONVILLE	FL		11/20/2015		1,018,916							6,081	6,081			
EB1221064842	FERNANDINA BEACH	FL		12/18/2015		466,850							2,216	2,216			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		735,607							3,686	3,686			
EB1221065084	FERNANDINA BEACH	FL		11/20/2015		431,227							2,223	2,223			
EB1221065133	PONTE VEDRA BEACH	FL		12/18/2015		450,178							1,497	1,497			
EB1221065212	JACKSONVILLE	FL		12/18/2015		479,268							2,450	2,450			
EB1221065631	JACKSONVILLE	FL		12/18/2015		417,673							2,177	2,177			
EB1221065736	JACKSONVILLE	FL		06/24/2016		445,356							2,345	2,345			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		422,877							2,542	2,542			
EB1221065805	ST JOHNS	FL		06/24/2016		450,301							1,689	1,689			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		508,197							2,643	2,643			
EB1221066003	JACKSONVILLE	FL		06/24/2016		426,997							1,737	1,737			
EB1221066087	PONTE VEDRA BEACH	FL		06/24/2016		502,168							2,407	2,407			
EB1221066194	FERNANDINA BEACH	FL		06/24/2016		481,255							2,342	2,342			
EB1221066207	JACKSONVILLE	FL		06/24/2016		596,476							3,240	3,240			
EB1221066447	JACKSONVILLE	FL		06/24/2016		445,890							3,831	3,831			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		618,558							3,220	3,220			
EB1221066796	PONTE VEDRA BEACH	FL		06/24/2016		437,473							2,226	2,226			
EB1221066985	JACKSONVILLE	FL		06/24/2016		586,288							2,934	2,934			
EB1221067634	JACKSONVILLE	FL		08/19/2016		457,113							5,417	5,417			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		527,646							3,491	3,491			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		443,411							2,160	2,160			
EB1221068604	PONTE VEDRA BEA	FL		10/07/2016		676,508							3,453	3,453			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		399,540							10,238	10,238			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		503,598							2,577	2,577			
EB1222508320	JACKSONVILLE BEACH	FL		09/18/2015		1,415,076							5,032	5,032			
EB1222513948	SANTA ROSA	CA		07/30/2015		417,600							2,252	2,252			
EB1222515740	SPARKS	MD		12/18/2015		466,548							2,445	2,445			
EB1222516505	SAN GABRIEL	CA		12/18/2015		714,521							3,729	3,729			
EB1222529321	EL SEGUNDO	CA		09/25/2015		637,859							3,152	3,152			
EB1222529693	BONITA SPRINGS	FL		07/17/2015		447,356							3,424	3,424			
EB1222530047	BOCA RATON	FL		08/07/2015		894,238							4,774	4,774			
EB1222530332	CEDAR HILL	TX		07/17/2015		810,616							4,189	4,189			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,102,399							5,840	5,840			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		637,108							3,270	3,270			
EB1222530971	KNOXVILLE	TN		12/18/2015		806,041							5,452	5,452			
EB1222531331	ALLEN	TX		08/07/2015		642,861							3,329	3,329			
EB1222531773	WESTPORT	CT		08/07/2015		587,136							3,334	3,334			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		1,380,182							7,048	7,048			
EB1222532436	GREENWOOD VILLAGE	CO		08/07/2015		618,700							3,226	3,226			

SCHEDULE B - PART 3

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

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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					
EB1222532516	HIGHLANDS	NC		08/07/2015		472,649							2,520	2,520			
EB1222532592	CHATHAM	MA		12/18/2015		581,182							2,909	2,909			
EB1222532600	REDWOOD CITY	CA		08/07/2015		838,100							6,387	6,387			
EB1222532623	LA QUINTA	CA		06/24/2016		464,198							2,385	2,385			
EB1222532760	KANEOHE	HI		08/07/2015		661,013							5,267	5,267			
EB1222532870	MILTON	DE		12/18/2015		539,472							4,625	4,625			
EB1222534409	MORRISTOWN	NJ		12/18/2015		583,093							2,889	2,889			
EB1222534755	SAN JOSE	CA		03/24/2016		695,657							3,342	3,342			
EB1222534882	ENGLEWOOD	CO		12/18/2015		879,632							4,371	4,371			
EB1222535315	NORTHFIELD	IL		12/18/2015		539,157							2,753	2,753			
EB1222535686	TENAFLY	NJ		12/18/2015		555,437							7,631	7,631			
EB1222535815	FOSTER CITY	CA		10/12/2016		532,217							2,626	2,626			
EB1222535958	NEW ORLEANS	LA		12/18/2015		459,877							2,977	2,977			
EB1222536135	SEATTLE	WA		12/18/2015		776,007							3,904	3,904			
EB1222536927	CHILMARK	MA		12/18/2015		441,966							2,979	2,979			
EB1222537861	SOLANA BEACH	CA		03/24/2016		592,095							4,102	4,102			
EB1222538558	SAINT CHARLES	IL		06/24/2016		546,808							2,750	2,750			
EB1222539405	BELLEVUE	WA		03/24/2016		705,529							3,428	3,428			
EB1222540366	ALBANY	CA		10/12/2016		562,424							1,824	1,824			
EB1222540457	WASHINGTON	DC		06/24/2016		728,651							5,063	5,063			
EB1222541085	SCOTTSDALE	AZ		08/19/2016		584,321							2,935	2,935			
EB1222541566	SEATTLE	WA		08/19/2016		612,422							3,050	3,050			
EB1222543094	RICHMOND	TX		10/12/2016		450,430							2,326	2,326			
EB1222544392	ROCKVILLE	MD		08/19/2016		645,766							3,244	3,244			
EB1222545020	SAN DIEGO	CA		08/17/2016		604,412							3,078	3,078			
EB1222545282	FORT COLLINS	CO		08/17/2016		451,577							2,292	2,292			
EB1222546150	CARLSBAD	CA		08/17/2016		641,566							3,267	3,267			
EB1222546556	GLENDALE	CA		10/12/2016		849,662							3,216	3,216			
EB1222549417	NASHVILLE	TN		12/16/2016		495,177							6,251	6,251			
EB1222550563	LOS ANGELES	CA		12/16/2016		761,503							3,855	3,855			
EB1222601332	LAFAYETTE	LA		12/16/2016		461,396							2,927	2,927			
EB1222601666	ENGLEWOOD	CO		12/16/2016		887,109							4,416	4,416			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		715,272							2,495	2,495			
EB1223009696	MELBOURNE	FL		07/17/2015		410,857							2,191	2,191			
EB1223010400	COCOA	FL		12/18/2015		464,171							2,323	2,323			
EB1223010541	MELBOURNE	FL		06/24/2016		253,176							7,414	7,414			
EB1223010648	MALABAR	FL		11/20/2015		471,629							2,449	2,449			
EB1223010671	COCOA BEACH	FL		12/18/2015		401,634							5,147	5,147			
EB1223011816	MELBOURNE	FL		06/24/2016		562,533							2,843	2,843			
EB1223011951	MALABAR	FL		08/19/2016		687,237							3,445	3,445			
EB1223012170	OAK HILL	VA		12/16/2016		936,872							4,976	4,976			
EB1223012229	INDIALANTIC	FL		10/12/2016		495,388							2,491	2,491			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		621,777							3,394	3,394			
EB1223013138	ORLANDO	FL		12/16/2016		464,463							2,457	2,457			
EB1224001529	WINDERMERE	FL		08/17/2016		1,064,587							5,565	5,565			
EB1247002613	BOCA RATON	FL		10/09/2015		423,210							2,190	2,190			
EB1247002648	DAVIE	FL		07/17/2015		402,846							2,154	2,154			
EB1247002667	DELRAY BEACH	FL		07/17/2015		424,324							2,565	2,565			
EB1247002743	JUPITER	FL		12/18/2015		1,306,780							7,358	7,358			
EB1247002767	BOCA RATON	FL		11/20/2015		954,629							5,187	5,187			
EB1247002781	PARKLAND	FL		07/17/2015		644,140							3,345	3,345			
EB1247002803	BOCA RATON	FL		07/17/2015		510,706							2,203	2,203			
EB1247002862	BOCA RATON	FL		12/18/2015		435,692							11,703	11,703			
EB1247003086	DAVIE	FL		12/18/2015		431,624							2,313	2,313			
EB1248001432	TAMPA	FL		08/07/2015		410,430							2,289	2,289			
EB1248002419	TAMPA	FL		12/16/2016		453,826							4,231	4,231			
EB1249002270	NAPLES	FL		11/20/2015		580,303							2,978	2,978			
EB1249002396	NAPLES	FL		06/24/2016		517,676							2,627	2,627			
EB1249002576	NAPLES	FL		12/18/2015		495,962							2,578	2,578			
EB1249002805	VENICE	FL		08/19/2016		431,019							2,928	2,928			

SCHEDULE B - PART 3

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					
EB1249003192	LAFAYETTE	CA		12/16/2016		1,149,175							6,076	6,076			
EB1249003388	NAPLES	FL		12/16/2016		945,760							4,763	4,763			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		805,516							4,018	4,018			
EB1249003962	NAPLES	FL		12/16/2016		445,159							2,289	2,289			
EB1249003968	PUNTA GORDA	FL		12/16/2016		767,009							9,274	9,274			
EB1259000771	AVON	CO		07/30/2015		392,490							2,433	2,433			
EB1259000940	TELLURIDE	CO		10/09/2015		947,284							4,928	4,928			
EB1259001254	VAIL	CO		09/25/2015		1,214,332							6,334	6,334			
EB1259001331	AVON	CO		07/17/2015		507,804							2,617	2,617			
EB1259001343	EDWARDS	CO		07/17/2015		888,074							4,722	4,722			
EB1259001363	ASPEN	CO		08/07/2015		964,330							5,093	5,093			
EB1259001421	EDWARDS	CO		08/07/2015		674,688							3,670	3,670			
EB1259001468	EDWARDS	CO		08/07/2015		485,209							2,735	2,735			
EB1259001476	KENSINGTON	MD		11/20/2015		462,157							2,504	2,504			
EB1259001548	EAGLE	CO		12/18/2015		418,232							2,135	2,135			
EB1259001610	PARK CITY	UT		12/18/2015		605,215							3,041	3,041			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		568,993							2,891	2,891			
EB1259001827	PARK CITY	UT		12/18/2015		516,274							2,696	2,696			
EB1259001927	CASTLE ROCK	CO		12/18/2015		600,823							2,992	2,992			
EB1259002019	STEAMBOAT SPRINGS	CO		06/24/2016		512,311							2,530	2,530			
EB1259002143	MINTURN	CO		06/24/2016		1,191,457							6,046	6,046			
EB1259002243	ASPEN	CO		08/19/2016		1,911,650							9,402	9,402			
EB1259002337	PARK CITY	UT		08/19/2016		433,120							2,176	2,176			
EB1259002374	WASHINGTON	DC		08/19/2016		486,939							2,450	2,450			
EB1259002723	NAPERVILLE	IL		12/16/2016		446,079							2,387	2,387			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		730,283							3,647	3,647			
EB1259002866	ROCKVILLE	MD		12/16/2016		638,915							2,555	2,555			
EB1259002907	EAGLE	CO		12/16/2016		574,021							2,951	2,951			
EB1259002939	AVON	CO		12/16/2016		675,131							3,270	3,270			
EB1276000516	ENGLEWOOD	CO		08/19/2016		725,344							3,533	3,533			
EB1276000547	HIGHLANDS RANCH	CO		12/16/2016		557,629							2,855	2,855			
EB1341001587	PARKLAND	FL		12/18/2015		424,438							2,308	2,308			
EB1341001588	PARKLAND	FL		11/20/2015		628,244							4,272	4,272			
EB1341001635	PARKLAND	FL		12/18/2015		670,356							3,501	3,501			
EB1341001770	PARKLAND	FL		12/18/2015		522,057							2,789	2,789			
EB1341001773	DAVIE	FL		12/18/2015		576,512							2,956	2,956			
EB1341001869	DELRAY BEACH	FL		12/16/2016		723,617							3,703	3,703			
EB1341001906	HUNTINGTON BEACH	CA		03/24/2016		511,412							2,510	2,510			
EB1341001961	BOCA RATON	FL		06/24/2016		969,214							8,124	8,124			
EB1349001031	MIAMI	FL		12/18/2015		426,912							2,126	2,126			
EB1351002030	NEW YORK	NY		07/30/2015		702,980							3,772	3,772			
EB1351002305	EAST MEADOW	NY		07/30/2015		399,071							3,181	3,181			
EB1351002469	ROSLYN	NY		09/18/2015		729,270							3,683	3,683			
EB1351002957	BROOKLYN	NY		10/09/2015		552,730							2,859	2,859			
EB1351003190	BROOKLYN	NY		08/07/2015		887,146							4,572	4,572			
EB1351003265	NEW YORK	NY		10/09/2015		648,615							5,694	5,694			
EB1351003327	BROOKLYN	NY		08/07/2015		1,116,550							5,625	5,625			
EB1351003376	NEW YORK	NY		07/17/2015		1,326,149							7,208	7,208			
EB1351003524	NEW YORK	NY		11/20/2015		808,873							4,271	4,271			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		586,719							3,395	3,395			
EB1351003611	NEW YORK	NY		07/17/2015		493,670							2,629	2,629			
EB1351003676	NEW YORK	NY		11/20/2015		413,290							2,192	2,192			
EB1351003711	CHATHAM	NJ		08/07/2015		688,509							3,632	3,632			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		559,062							3,066	3,066			
EB1351003774	NEW YORK	NY		11/20/2015		567,004							2,732	2,732			
EB1351003811	MANHASSET	NY		08/07/2015		1,161,664							6,123	6,123			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		392,607							5,315	5,315			
EB1351003847	NEW YORK	NY		11/20/2015		1,465,638							7,737	7,737			
EB1351003888	NEW YORK	NY		12/18/2015		784,851							3,914	3,914			
EB1351003899	NEW YORK	NY		12/18/2015		1,357,303							6,754	6,754			

SCHEDULE B - PART 3

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					
EB1351003905	NEW YORK	NY		08/07/2015		541,617							2,786	2,786			
EB1351003915	NEW YORK	NY		12/18/2015		1,057,644							5,523	5,523			
EB1351003930	NEW YORK	NY		11/20/2015		2,633,709							20,532	20,532			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		532,674							2,694	2,694			
EB1351004102	NEW YORK	NY		10/12/2016		703,337							3,436	3,436			
EB1351004168	TRURO	MA		12/18/2015		455,742							2,255	2,255			
EB1351004235	HOWARD BEACH	NY		12/18/2015		414,683							2,107	2,107			
EB1351004344	NEW YORK	NY		11/20/2015		922,396							4,813	4,813			
EB1351004353	NEW YORK	NY		12/18/2015		1,230,348							6,291	6,291			
EB1351004418	GARDEN CITY	NY		12/18/2015		766,136							4,005	4,005			
EB1351004460	NEW YORK	NY		12/18/2015		433,013							2,200	2,200			
EB1351004649	BROOKLYN	NY		06/24/2016		731,565							4,389	4,389			
EB1351004683	BELLMORE	NY		06/24/2016		749,113							13,226	13,226			
EB1351004817	STATEN ISLAND	NY		08/19/2016		818,226							3,931	3,931			
EB1351005094	NEW YORK	NY		06/24/2016		977,512							4,988	4,988			
EB1351005144	NEW YORK	NY		08/19/2016		1,833,930							9,213	9,213			
EB1351005342	NEW YORK	NY		08/19/2016		642,642							3,710	3,710			
EB1351005372	BROOKLYN	NY		08/17/2016		1,048,533							5,345	5,345			
EB1351005791	ARLINGTON	VA		12/16/2016		646,659							3,258	3,258			
EB1351005922	PLAINVIEW	NY		12/16/2016		442,436							2,392	2,392			
EB1352003839	REMSENBURG	NY		07/17/2015		943,444							4,864	4,864			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,866,715							9,679	9,679			
EB1352003928	TENAFLY	NJ		07/17/2015		1,009,796							5,662	5,662			
EB1352003934	SETAUKET	NY		11/20/2015		484,402							2,474	2,474			
EB1352004188	QUIOGUE	NY		12/18/2015		940,269							4,777	4,777			
EB1352004264	STONY BROOK	NY		12/18/2015		794,182							5,331	5,331			
EB1352004267	LARCHMONT	NY		12/18/2015		1,003,289							6,824	6,824			
EB1352004379	DOUGLASTON	NY		06/24/2016		973,329							4,837	4,837			
EB1352004398	HOBOKEN	NJ		06/24/2016		559,404							8,134	8,134			
EB1352004444	BELLPORT	NY		06/24/2016		459,219							2,332	2,332			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		658,553							3,397	3,397			
EB1353003184	MOUNT ARLINGTON	NJ		12/18/2015		845,569							4,501	4,501			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		411,534							2,146	2,146			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		565,519							3,030	3,030			
EB1353004479	SOUTH ORANGE	NJ		07/17/2015		665,292							3,455	3,455			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		659,800							5,769	5,769			
EB1353004664	MADISON	NJ		08/07/2015		606,537							3,299	3,299			
EB1353004669	RARITAN	NJ		08/19/2016		170,646							5,871	5,871			
EB1353004672	MAHWAH	NJ		09/25/2015		475,397							2,422	2,422			
EB1353004683	MENDHAM	NJ		08/07/2015		581,538							4,776	4,776			
EB1353004874	RANDOLPH	NJ		08/07/2015		544,759							2,893	2,893			
EB1353004988	BOONTON TOWNSHIP	NJ		08/07/2015		728,752							54,196	54,196			
EB1353005038	AUSTIN	TX		08/07/2015		571,107							2,978	2,978			
EB1353005061	SUMMIT	NJ		07/17/2015		1,055,205							5,708	5,708			
EB1353005122	DENVILLE	NJ		12/18/2015		629,614							3,151	3,151			
EB1353005185	LIVINGSTON	NJ		12/18/2015		423,354							2,953	2,953			
EB1353005217	MORRISTOWN	NJ		12/18/2015		515,165							2,624	2,624			
EB1353005230	ALBERTSON	NY		11/20/2015		403,992							15,449	15,449			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		606,409							3,020	3,020			
EB1353005303	CRANFORD	NJ		12/18/2015		847,247							4,370	4,370			
EB1353006638	MADISON	NJ		12/16/2016		430,624							2,208	2,208			
EB1353006687	TOWACO	NJ		12/16/2016		689,351							3,754	3,754			
EB1354007606	ARDSLEY	NY		07/30/2015		429,276							2,296	2,296			
EB1354012258	RIVERSIDE	CT		11/20/2015		607,557							3,058	3,058			
EB1354014367	MOUNT KISCO	NY		08/19/2016		916,965							4,606	4,606			
EB1357000557	BROOKLINE	MA		07/17/2015		722,020							3,822	3,822			
EB1357000692	NEWTON	MA		11/20/2015		823,483							4,205	4,205			
EB1357000780	GEORGETOWN	SC		11/20/2015		485,215							2,458	2,458			
EB1357000849	MARSHFIELD	MA		12/18/2015		422,176							1,592	1,592			
EB1357000907	BEDFORD	MA		12/18/2015		497,440							2,671	2,671			

SCHEDULE B - PART 3

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

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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					
EB1357000940	NEWTON	MA		10/12/2016		560,520							3,034	3,034			
EB1357000968	LEXINGTON	MA		06/24/2016		1,591,311							8,082	8,082			
EB1357000970	UPTON	MA		06/24/2016		421,551							2,358	2,358			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		941,044							4,999	4,999			
EB1357001084	BROOKLINE	MA		08/19/2016		716,660							3,697	3,697			
EB1357001173	BROOKLINE	MA		12/16/2016		627,280							3,343	3,343			
EB1358013411	CARLSBAD	CA		03/24/2016		941,022							4,808	4,808			
EB1365004217	LUCAS	TX		09/18/2015		724,470							3,784	3,784			
EB1367010379	SAN DIEGO	CA		11/20/2015		981,617							5,312	5,312			
EB1367010663	DEL MAR	CA		07/17/2015		949,098							5,051	5,051			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,271,074							6,970	6,970			
EB1367010813	SAN DIEGO	CA		07/17/2015		595,143							3,076	3,076			
EB1367010886	SAN DIEGO	CA		08/07/2015		590,636							3,213	3,213			
EB1367010906	SAN DIEGO	CA		08/07/2015		452,773							2,498	2,498			
EB1367010916	SAN MARCOS	CA		11/20/2015		713,517							4,559	4,559			
EB1367011253	VALLEY CENTER	CA		08/07/2015		442,608							2,308	2,308			
EB1367011389	CARLSBAD	CA		08/07/2015		670,099							3,498	3,498			
EB1367011403	SAN DIEGO	CA		03/24/2016		512,552							2,614	2,614			
EB1367011443	SAN DIEGO	CA		11/20/2015		433,129							203,072	203,072			
EB1367011870	CARLSBAD	CA		03/24/2016		875,874							4,364	4,364			
EB1367012826	SAN DIEGO	CA		03/24/2016		575,348							2,942	2,942			
EB1367013146	CARLSBAD	CA		03/24/2016		506,235							1,733	1,733			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		561,914							1,797	1,797			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,320,898							13,235	13,235			
EB1367014476	SAN DIEGO	CA		08/17/2016		746,444							4,397	4,397			
EB1367014488	SAN DIEGO	CA		08/17/2016		722,422							3,775	3,775			
EB1367014513	VISTA	CA		10/12/2016		573,132							3,056	3,056			
EB1367014620	CARLSBAD	CA		08/17/2016		751,692							3,948	3,948			
EB1367014748	CARLSBAD	CA		08/17/2016		653,302							3,327	3,327			
EB1367015025	SAN DIEGO	CA		08/17/2016		880,197							4,483	4,483			
EB1367015224	SAN DIEGO	CA		12/16/2016		520,099							2,530	2,530			
EB1367015277	SAN DIEGO	CA		12/16/2016		609,467							3,050	3,050			
EB1367015285	SAN DIEGO	CA		12/16/2016		758,708							3,794	3,794			
EB1367015328	CARLSBAD	CA		12/16/2016		528,500							9,169	9,169			
EB1369002397	SARASOTA	FL		07/17/2015		473,740							3,554	3,554			
EB1369002500	SARASOTA	FL		08/07/2015		477,697							3,304	3,304			
EB1369002572	SARASOTA	FL		12/18/2015		511,610							2,489	2,489			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		595,906							3,513	3,513			
EB1369002796	WINTER PARK	FL		06/24/2016		1,334,766							6,683	6,683			
EB1369002856	LAKEWOOD RANCH	FL		06/24/2016		543,221							2,793	2,793			
EB1369002956	FORT LAUDERDALE	FL		08/19/2016		1,221,320							6,135	6,135			
EB1369003121	SARASOTA	FL		08/19/2016		468,375							2,483	2,483			
EB1369003147	SARASOTA	FL		12/16/2016		1,885,914							9,168	9,168			
EB1369003179	SARASOTA	FL		12/16/2016		570,242							2,858	2,858			
EB1369003362	SAN FRANCISCO	CA		10/07/2016		825,195							4,102	4,102			
EB1369003522	SARASOTA	FL		12/16/2016		509,850							2,492	2,492			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		849,156							4,471	4,471			
EB1371004891	CHATHAM	NJ		11/20/2015		523,959							3,656	3,656			
EB1371005172	FAIRFAX	VA		08/07/2015		432,346							1,604	1,604			
EB1371005322	ALEXANDRIA	VA		08/07/2015		419,526							2,450	2,450			
EB1371005455	SEATTLE	WA		11/20/2015		360,950							24,533	24,533			
EB1371005596	ASHBURN	VA		11/20/2015		489,097							2,486	2,486			
EB1371006762	BELLINGHAM	WA		08/19/2016		445,893							2,398	2,398			
EB1373010395	CHEVY CHASE	MD		08/07/2015		548,365							2,835	2,835			
EB1373010876	NORWALK	CT		12/18/2015		713,284							3,648	3,648			
EB1373011773	BRONX	NY		11/20/2015		729,025							3,688	3,688			
EB1380002070	SKILLMAN	NJ		07/30/2015		475,696							2,558	2,558			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		635,147							3,244	3,244			
EB1380003155	LAVALLETTE	NJ		12/16/2016		754,207							3,842	3,842			
EB1381009632	LINWOOD	NJ		08/07/2015		451,637							2,467	2,467			

SCHEDULE B - PART 3

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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					
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		466,809							3,233	3,233			
EB1381010210	PHILADELPHIA	PA		12/18/2015		622,620							3,327	3,327			
EB1381010223	MOORESTOWN	NJ		06/24/2016		650,748							4,868	4,868			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,431,164							7,182	7,182			
EB1382002217	SAN DIEGO	CA		12/18/2015		667,410							3,549	3,549			
EB1382002284	MURRIETA	CA		07/30/2015		590,166							3,194	3,194			
EB1382002319	SAN MARCOS	CA		07/30/2015		449,673							1,598	1,598			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		964,841							4,905	4,905			
EB1382002734	ANAHEIM	CA		11/20/2015		442,142							2,318	2,318			
EB1382002751	DEL MAR	CA		07/17/2015		396,127							2,096	2,096			
EB1382002755	SAN DIEGO	CA		07/17/2015		728,880							5,269	5,269			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		916,106							6,277	6,277			
EB1382002829	AUSTIN	TX		08/07/2015		1,058,442							5,460	5,460			
EB1382002837	SAN DIEGO	CA		08/07/2015		667,417							3,463	3,463			
EB1382002872	SAN DIEGO	CA		03/24/2016		617,862							3,232	3,232			
EB1382002930	SAN DIEGO	CA		06/24/2016		607,922							2,947	2,947			
EB1382003034	BIG BEAR LAKE	CA		06/24/2016		495,190							3,679	3,679			
EB1382003035	WALNUT CREEK	CA		03/24/2016		612,315							2,880	2,880			
EB1382003063	BOULDER	CO		06/24/2016		514,806							2,587	2,587			
EB1382003084	SCOTTSDALE	AZ		06/24/2016		1,366,746							6,929	6,929			
EB1382003174	FRESNO	CA		12/16/2016		838,477							4,114	4,114			
EB1382003273	PHOENIX	AZ		12/16/2016		532,635							2,857	2,857			
EB1382003292	AUSTIN	TX		12/16/2016		533,878							2,677	2,677			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		842,483							4,332	4,332			
EB1382003308	CAMARILLO	CA		12/16/2016		467,703							2,325	2,325			
EB1382003322	REDONDO BEACH	CA		12/16/2016		512,094							2,713	2,713			
EB1386000300	LEESBURG	VA		07/17/2015		434,639							2,251	2,251			
EB1386000417	OAK HILL	VA		11/20/2015		533,338							2,710	2,710			
EB1386000455	CENTREVILLE	VA		11/20/2015		410,773							2,793	2,793			
EB1386000486	ARLINGTON	VA		12/18/2015		447,693							2,286	2,286			
EB1386000514	POTOMAC	MD		12/18/2015		723,137							3,765	3,765			
EB1386000602	COLUMBIA	MD		06/24/2016		474,388							2,510	2,510			
EB1387006392	ROSLYN	NY		09/18/2015		941,520							4,917	4,917			
EB1389003067	RICHBORO	PA		12/18/2015		408,687							2,138	2,138			
EB1389003979	PHILADELPHIA	PA		12/18/2015		452,505							5,365	5,365			
EB1389004187	HOLLAND	PA		12/18/2015		440,490							2,428	2,428			
EB1389004258	COLLEGEVILLE	PA		06/24/2016		437,282							2,475	2,475			
EB1389004582	PHILADELPHIA	PA		08/19/2016		442,957							2,266	2,266			
EB1393005777	NEWTOWN	CT		09/18/2015		510,570							5,469	5,469			
EB1393006607	STAMFORD	CT		12/18/2015		397,825							2,093	2,093			
EB1393008629	NEW CITY	NY		12/18/2015		1,047,874							5,218	5,218			
EB1393008686	BRIDGEWATER	CT		12/18/2015		439,764							2,234	2,234			
EB1393008998	BROOKLYN	NY		06/24/2016		673,729							3,432	3,432			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		475,341							2,441	2,441			
EB1393009862	IRVINGTON	NY		12/16/2016		935,944							4,936	4,936			
EB1395005332	WALPOLE	MA		12/18/2015		406,823							2,148	2,148			
EB1400000584	GILBERT	AZ		09/18/2015		739,264							5,130	5,130			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		554,569							2,908	2,908			
EB1400001351	PEORIA	AZ		09/18/2015		716,147							3,740	3,740			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		755,544							4,014	4,014			
EB1400002166	PHOENIX	AZ		09/25/2015		815,210							4,132	4,132			
EB1400002446	CAVE CREEK	AZ		07/17/2015		636,493							3,377	3,377			
EB1400002540	PHOENIX	AZ		10/09/2015		647,930							4,619	4,619			
EB1400002575	SCOTTSDALE	AZ		09/25/2015		404,436							6,779	6,779			
EB1400002680	SCOTTSDALE	AZ		08/07/2015		1,022,232							6,555	6,555			
EB1400002685	FLAGSTAFF	AZ		08/07/2015		710,717							3,570	3,570			
EB1400002748	CHANDLER	AZ		12/18/2015		601,243							6,445	6,445			
EB1400002808	SCOTTSDALE	AZ		12/18/2015		556,966							2,787	2,787			
EB1400002973	PARADISE VALLEY	AZ		12/18/2015		925,819							4,705	4,705			
EB1400002998	SCOTTSDALE	AZ		08/19/2016		980,303							4,710	4,710			

SCHEDULE B - PART 3

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					
EB1400003015	PHOENIX	AZ		12/18/2015		880,992							8,228	8,228			
EB1400003141	FLAGSTAFF	AZ		12/18/2015		454,816							2,430	2,430			
EB1400003231	PHOENIX	AZ		06/24/2016		1,190,040							5,766	5,766			
EB1400003354	SCOTTSDALE	AZ		08/19/2016		409,708							2,058	2,058			
EB1400003481	CAVE CREEK	AZ		06/24/2016		484,332							2,458	2,458			
EB1400003619	CAVE CREEK	AZ		08/19/2016		545,958							2,672	2,672			
EB1400003651	SCOTTSDALE	AZ		08/19/2016		580,930							3,008	3,008			
EB1400003664	SCOTTSDALE	AZ		08/19/2016		510,254							4,424	4,424			
EB1400003749	CAVE CREEK	AZ		08/19/2016		509,294							2,615	2,615			
EB1400003771	SCOTTSDALE	AZ		08/19/2016		565,581							2,918	2,918			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		424,388							2,494	2,494			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		408,978							1,992	1,992			
EB1400004234	PHOENIX	AZ		12/16/2016		635,609							3,253	3,253			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		885,122							4,406	4,406			
EB1400004272	CAVE CREEK	AZ		12/16/2016		503,610							2,515	2,515			
EB1518001971	NAPA	CA		07/30/2015		1,122,510							6,594	6,594			
EB1518002332	HONOLULU	HI		07/30/2015		1,213,145							7,054	7,054			
EB1518004686	MECHANICSBURG	PA		12/18/2015		724,462							3,415	3,415			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,391,485							8,165	8,165			
EB1518005342	LOCUST GROVE	VA		12/18/2015		409,563							2,011	2,011			
EB1538115814	CINCINNATI	OH		12/18/2015		879,485							4,746	4,746			
EB1538513177	CARMEL VALLEY	CA		12/18/2015		897,206							4,673	4,673			
EB1538516620	HOUSTON	TX		07/30/2015		468,619							2,482	2,482			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		561,956							3,057	3,057			
EB1538531325	ALISO VIEJO	CA		11/20/2015		599,669							3,245	3,245			
EB1538541301	KAMAS	UT		08/19/2016		923,519							4,742	4,742			
EB1538542524	HOUSTON	TX		12/16/2016		341,716							19,974	19,974			
EB1540091565	CENTER VALLEY	PA		12/18/2015		420,084							2,528	2,528			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		744,504							3,868	3,868			
EB1540091681	JAMAICA	NY		09/18/2015		693,536							3,603	3,603			
EB1540091769	BARRINGTON	IL		09/18/2015		861,119							5,305	5,305			
EB1540091858	HILTON HEAD ISLAND	SC		09/18/2015		681,716							3,536	3,536			
EB1540091888	NORWELL	MA		09/18/2015		775,676							3,942	3,942			
EB1540092187	NORTHVILLE	MI		10/09/2015		493,896							3,016	3,016			
EB1540092196	SOUTH BARRINGTON	IL		08/07/2015		702,836							5,284	5,284			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,185,154							6,117	6,117			
EB1540092407	NEW YORK	NY		10/09/2015		959,025							4,954	4,954			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		624,771							3,156	3,156			
EB1540092451	BROOKLYN	NY		03/24/2016		432,123							2,034	2,034			
EB1540092608	DAVIDSONVILLE	MD		08/07/2015		680,791							3,456	3,456			
EB1540092748	NEW SHOREHAM	RI		09/25/2015		491,426							2,458	2,458			
EB1540092759	WALPOLE	MA		12/18/2015		488,438							2,414	2,414			
EB1540092761	PHILADELPHIA	PA		12/18/2015		704,909							3,395	3,395			
EB1540092773	MCKEES ROCK	PA		09/25/2015		420,805							6,979	6,979			
EB1540092775	MARS	PA		09/25/2015		568,812							3,840	3,840			
EB1540092791	CANONSBURG	PA		10/09/2015		503,054							3,716	3,716			
EB1540092809	DENVER	CO		03/24/2016		1,204,320							5,830	5,830			
EB1540092827	GARNET VALLEY	PA		10/09/2015		510,919							2,587	2,587			
EB1540092836	BOTHELL	WA		10/09/2015		598,425							6,120	6,120			
EB1540092861	CENTER VALLEY	PA		12/18/2015		536,308							2,671	2,671			
EB1540092866	PONTE VEDRA	FL		12/18/2015		444,842							2,784	2,784			
EB1540092913	LANSDALE	PA		10/09/2015		571,791							9,667	9,667			
EB1540092931	ASHBURN	VA		12/18/2015		559,431							2,780	2,780			
EB1540092934	PHILADELPHIA	PA		10/09/2015		482,021							2,635	2,635			
EB1540092935	GLEN MILLS	PA		12/18/2015		506,777							3,839	3,839			
EB1540092959	ALDIE	VA		11/20/2015		494,010							2,523	2,523			
EB1540092960	HOLLISTON	MA		06/24/2016		707,609							4,174	4,174			
EB1540093009	RIDGEFIELD	CT		09/25/2015		1,082,146							6,621	6,621			
EB1540093049	NAPLES	FL		10/09/2015		1,331,570							9,922	9,922			
EB1540093058	MARVIN	NC		12/18/2015		534,879							2,644	2,644			

SCHEDULE B - PART 3

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					
EB1540093067	VIRGINIA BEACH	VA		09/25/2015		920,872							7,999	7,999			
EB1540093068	WARRINGTON	PA		11/20/2015		542,440							3,916	3,916			
EB1540093070	POTTSTOWN	PA		10/09/2015		482,389							2,507	2,507			
EB1540093085	WINDERMERE	FL		11/20/2015		741,574							12,229	12,229			
EB1540093086	SPRING CITY	PA		12/18/2015		464,575							2,337	2,337			
EB1540093088	ELLICOTT CITY	MD		10/09/2015		555,066							11,549	11,549			
EB1540093090	PITTSBURGH	PA		12/18/2015		494,264							3,034	3,034			
EB1540093103	ARLINGTON	VA		10/09/2015		646,715							9,020	9,020			
EB1540093109	VIRGINIA BEACH	VA		10/09/2015		589,544							2,970	2,970			
EB1540093115	SANIBEL	FL		10/09/2015		518,448							2,959	2,959			
EB1540093119	WILMINGTON	DE		12/18/2015		758,001							21,923	21,923			
EB1540093138	ODESSA	FL		08/07/2015		572,742							2,654	2,654			
EB1540093146	JENKS	OK		09/25/2015		499,255							7,323	7,323			
EB1540093153	WHITE STONE	VA		08/07/2015		548,638							4,071	4,071			
EB1540093154	CANTON	MA		10/07/2016		658,819							3,150	3,150			
EB1540093158	CARY	NC		08/07/2015		545,348							4,923	4,923			
EB1540093166	MOSLEY	VA		11/20/2015		453,197							2,292	2,292			
EB1540093178	MARS	PA		09/25/2015		649,068							3,369	3,369			
EB1540093187	CANONSBURG	PA		08/07/2015		514,758							2,684	2,684			
EB1540093211	SHARON	MA		10/09/2015		563,291							2,928	2,928			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		504,478							2,631	2,631			
EB1540093224	FALLS CHURCH	VA		08/07/2015		633,785							3,309	3,309			
EB1540093238	CHANTILLY	VA		08/07/2015		627,014							3,363	3,363			
EB1540093251	NEW YORK	NY		08/07/2015		767,301							3,904	3,904			
EB1540093258	NEW YORK	NY		10/09/2015		594,868							2,898	2,898			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		845,789							4,309	4,309			
EB1540093287	GLASTONBURY	CT		06/24/2016		612,017							2,985	2,985			
EB1540093290	SWARTHMORE	PA		08/07/2015		458,863							2,774	2,774			
EB1540093297	YARDLEY	PA		08/07/2015		473,887							7,559	7,559			
EB1540093300	CANONSBURG	PA		08/07/2015		502,376							2,607	2,607			
EB1540093310	EAST GREENWICH	RI		08/07/2015		415,005							2,164	2,164			
EB1540093314	BETHESDA	MD		10/09/2015		1,115,940							5,655	5,655			
EB1540093346	WINCHESTER	MA		08/07/2015		630,301							3,191	3,191			
EB1540093352	LARGO	FL		10/09/2015		542,045							2,829	2,829			
EB1540093368	PLYMOUTH	MN		11/20/2015		524,326							5,825	5,825			
EB1540093370	SPANISH FORT	AL		08/07/2015		424,113							2,205	2,205			
EB1540093412	CHANTILLY	VA		11/20/2015		979,645							6,779	6,779			
EB1540093419	NAPLES	FL		10/09/2015		623,705							3,762	3,762			
EB1540093457	OCEAN CITY	NJ		11/20/2015		547,422							958	958			
EB1540093541	MARS	PA		12/18/2015		552,134							2,673	2,673			
EB1540093569	BATAVIA	IL		06/24/2016		463,099							3,679	3,679			
EB1540093571	FRISCO	TX		06/24/2016		731,880							5,135	5,135			
EB1540093653	GLEN ALLEN	VA		06/24/2016		562,352							2,723	2,723			
EB1540093666	GREENWOOD	IN		12/18/2015		430,343							2,012	2,012			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,162,259							5,516	5,516			
EB1540093775	KATY	TX		12/18/2015		553,770							2,761	2,761			
EB1540093776	BLUFFTON	SC		12/18/2015		581,465							4,001	4,001			
EB1540093780	ANDOVER	MA		12/18/2015		849,904							4,232	4,232			
EB1540093798	GLEN ALLEN	VA		08/19/2016		496,493							2,501	2,501			
EB1540093807	PALMETTO BAY	FL		12/18/2015		431,080							3,464	3,464			
EB1540093817	ELIZABETH	CO		12/18/2015		515,305							2,482	2,482			
EB1540093843	BONITA SPRINGS	FL		08/19/2016		524,216							2,494	2,494			
EB1540093846	HARLEYSVILLE	PA		12/18/2015		502,023							2,563	2,563			
EB1540093857	KENNETT SQUARE	PA		06/24/2016		458,226							2,952	2,952			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		770,919							3,938	3,938			
EB1540093912	WINDERMERE	FL		12/18/2015		1,082,223							5,110	5,110			
EB1540094013	MARS	PA		12/18/2015		596,712							4,597	4,597			
EB1540094121	CLARKSVILLE	MD		06/24/2016		904,223							4,494	4,494			
EB1540094137	MARTINEZ	CA		06/24/2016		1,183,441							5,904	5,904			
EB1540094189	WARRINGTON	PA		08/19/2016		516,638							2,838	2,838			

SCHEDULE B - PART 3

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					
EB1540094196	WINTER PARK	FL		06/24/2016		1,050,436							5,352	5,352			
EB1540094216	CHANTILLY	VA		12/16/2016		627,535							3,213	3,213			
EB1540094221	INDIALANTIC	FL		06/24/2016		512,475							2,420	2,420			
EB1540094228	HAYMARKET	VA		08/17/2016		506,040							4,218	4,218			
EB1540094234	FORT LAUDERDALE	FL		06/24/2016		967,989							4,688	4,688			
EB1540094291	HADDONFIELD	NJ		06/24/2016		756,863							2,394	2,394			
EB1540094353	NEW YORK	NY		08/19/2016		912,145							4,389	4,389			
EB1540094354	SAN DIEGO	CA		10/12/2016		744,425							3,473	3,473			
EB1540094366	AVON	NC		08/19/2016		513,129							5,794	5,794			
EB1540094368	INDIALANTIC	FL		08/19/2016		751,914							3,570	3,570			
EB1540094372	DALLAS	TX		08/19/2016		1,080,158							5,651	5,651			
EB1540094376	ALEXANDRIA	VA		08/19/2016		765,912							3,749	3,749			
EB1540094384	WARRINGTON	PA		12/16/2016		770,960							3,874	3,874			
EB1540094392	DALLAS	TX		08/19/2016		803,385							4,042	4,042			
EB1540094399	MERCER ISLAND	WA		08/17/2016		948,434							5,314	5,314			
EB1540094402	BRADENTON	FL		08/17/2016		602,764							2,993	2,993			
EB1540094405	EAST HAMPTON	NY		08/19/2016		420,151							2,101	2,101			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,178,652							5,730	5,730			
EB1540094410	CYPRESS	TX		08/19/2016		966,824							5,011	5,011			
EB1540094418	DENVER	CO		08/19/2016		732,579							2,840	2,840			
EB1540094421	NEW YORK	NY		12/16/2016		598,615							2,700	2,700			
EB1540094428	SARASOTA	FL		08/19/2016		527,495							6,659	6,659			
EB1540094432	WILLIAMSBURG	VA		08/17/2016		585,701							2,641	2,641			
EB1540094439	BOCA RATON	FL		08/17/2016		706,462							2,219	2,219			
EB1540094484	FORT LAUDERDALE	FL		08/19/2016		781,677							3,908	3,908			
EB1540094622	TAMPA	FL		12/16/2016		619,451							4,300	4,300			
EB1540094628	IRVING	TX		12/16/2016		510,654							2,781	2,781			
EB1540094630	ORLANDO	FL		12/16/2016		566,232							6,096	6,096			
EB1540094632	WINDERMERE	FL		12/16/2016		887,728							3,998	3,998			
EB1540094633	BETHESDA	MD		12/16/2016		725,354							3,934	3,934			
EB1540094649	CARROLLTON	TX		12/16/2016		446,584							2,550	2,550			
EB1540094657	NAPLES	FL		12/16/2016		833,985							4,040	4,040			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		912,062							7,131	7,131			
EB1540094677	NEWPORT BEACH	CA		12/16/2016		1,275,885							6,005	6,005			
EB1540094689	FALLS CHURCH	VA		12/16/2016		815,744							2,654	2,654			
EB1540094693	NAPLES	FL		12/16/2016		471,491							2,377	2,377			
EB1540094744	JERSEY CITY	NJ		12/16/2016		963,278							4,457	4,457			
EB1541035350	HEATH	TX		12/18/2015		273,528							13,987	13,987			
EB1541037328	SEDONA	AZ		12/18/2015		546,580							2,750	2,750			
EB1541037414	AUSTIN	TX		09/18/2015		718,191							3,596	3,596			
EB1541037473	BARTONVILLE	TX		09/18/2015		1,221,231							7,356	7,356			
EB1541037654	APOLLO BEACH	FL		12/18/2015		476,594							3,342	3,342			
EB1541037678	NASHVILLE	TN		09/18/2015		833,101							4,172	4,172			
EB1541037686	BRENTWOOD	TN		12/18/2015		554,812							2,710	2,710			
EB1541037694	LOS ALAMOS	NM		12/18/2015		465,478							55,113	55,113			
EB1541037762	CHICAGO	IL		12/18/2015		479,995							2,452	2,452			
EB1541037784	NASHVILLE	TN		10/09/2015		580,800							2,898	2,898			
EB1541037893	AUSTIN	TX		12/18/2015		637,543							3,339	3,339			
EB1541037903	SCOTTSDALE	AZ		09/18/2015		634,971							10,526	10,526			
EB1541037934	MONTGOMERY	TX		09/18/2015		855,121							4,899	4,899			
EB1541037953	NASHVILLE	TN		12/18/2015		503,752							2,623	2,623			
EB1541037969	SAN ANTONIO	TX		07/30/2015		587,499							3,234	3,234			
EB1541038009	THE WOODLANDS	TX		07/30/2015		452,961							2,410	2,410			
EB1541038051	PALM SPRINGS	CA		03/24/2016		448,774							2,174	2,174			
EB1541038421	DALLAS	TX		10/09/2015		590,869							2,938	2,938			
EB1541038468	NORTH HUNTINGDON	PA		10/09/2015		525,621							1,739	1,739			
EB1541038507	MASSILLON	OH		10/09/2015		432,144							1,486	1,486			
EB1541038819	NISSWA	MN		08/07/2015		1,182,952							5,819	5,819			
EB1541038886	WINTER PARK	CO		09/25/2015		438,298							9,700	9,700			
EB1541038971	GARFIELD	AR		08/07/2015		784,038							4,114	4,114			

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					
EB1541039016	TUJUNGA	CA		10/09/2015		1,094,892							5,201	5,201			
EB1541039030	BRENTWOOD	TN		09/25/2015		1,930,735							9,803	9,803			
EB1541039039	NASHVILLE	TN		10/09/2015		1,042,271							5,418	5,418			
EB1541039057	BEVERLY HILLS	MI		09/25/2015		427,850							2,468	2,468			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		515,925							3,613	3,613			
EB1541039088	DEERFIELD	IL		08/19/2016		907,680							4,666	4,666			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,331,026							6,909	6,909			
EB1541039144	SPRING LAKE	MI		08/07/2015		583,631							7,177	7,177			
EB1541039156	NAPERVILLE	IL		10/09/2015		1,320,990							6,896	6,896			
EB1541039188	CHICAGO	IL		10/09/2015		598,307							3,021	3,021			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		613,166							3,779	3,779			
EB1541039250	HOUSTON	TX		08/07/2015		633,023							3,221	3,221			
EB1541039265	BRENTWOOD	TN		10/09/2015		410,710							2,124	2,124			
EB1541039282	ARCADIA	OK		10/09/2015		1,466,931							6,627	6,627			
EB1541039287	WILMETTE	IL		10/09/2015		1,369,087							7,160	7,160			
EB1541039288	NASHVILLE	TN		08/07/2015		877,433							4,549	4,549			
EB1541039289	KATY	TX		08/07/2015		673,115							3,425	3,425			
EB1541039302	NASHVILLE	TN		10/09/2015		1,439,403							3,275	3,275			
EB1541039303	CHICAGO	IL		10/09/2015		447,171							2,313	2,313			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015		963,673							6,532	6,532			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		765,615							3,980	3,980			
EB1541039356	NASHVILLE	TN		10/09/2015		537,841							1,760	1,760			
EB1541039357	BRENTWOOD	TN		11/20/2015		496,028							2,533	2,533			
EB1541039365	WAXHAW	NC		08/07/2015		849,046							4,427	4,427			
EB1541039380	SANTA FE	NM		12/18/2015		800,896							3,877	3,877			
EB1541039388	WILMETTE	IL		08/07/2015		1,385,408							7,101	7,101			
EB1541039409	WESTERN SPRINGS	IL		08/07/2015		470,562							2,807	2,807			
EB1541039418	FRANKLIN	TN		08/07/2015		486,491							3,738	3,738			
EB1541039448	AUSTIN	TX		12/18/2015		550,918							2,827	2,827			
EB1541039463	MOUND	MN		08/07/2015		613,074							3,119	3,119			
EB1541039473	SAN JOSE	CA		10/12/2016		720,545							3,325	3,325			
EB1541039478	NASHVILLE	TN		10/09/2015		575,886							2,959	2,959			
EB1541039479	MARANA	AZ		08/07/2015		1,351,627							7,048	7,048			
EB1541039497	ROXBORO	NC		08/19/2016		792,445							4,828	4,828			
EB1541039627	MONACA	PA		11/20/2015		477,020							3,925	3,925			
EB1541039644	LAKE FOREST	IL		12/18/2015		697,880							3,485	3,485			
EB1541039674	SPICEWOOD	TX		12/18/2015		523,410							2,614	2,614			
EB1541039693	LONGWOOD	FL		12/18/2015		740,273							3,737	3,737			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,376,725							6,417	6,417			
EB1541039737	MAGNOLIA	TX		12/18/2015		400,815							3,087	3,087			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		555,881							2,776	2,776			
EB1541039745	ESSEX	CT		12/18/2015		420,818							1,972	1,972			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		582,169							2,928	2,928			
EB1541039760	PITTSBURGH	PA		12/18/2015		568,385							2,838	2,838			
EB1541039769	BLAINE	MN		12/18/2015		646,836							3,009	3,009			
EB1541039799	MCKINNEY	TX		12/18/2015		640,733							3,102	3,102			
EB1541039816	TELLURIDE	CO		12/18/2015		883,597							5,544	5,544			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		637,691							2,966	2,966			
EB1541039889	EVERGREEN	CO		12/18/2015		471,231							2,283	2,283			
EB1541040031	MAGNOLIA	TX		12/18/2015		532,934							2,635	2,635			
EB1541040248	HOUSTON	TX		06/24/2016		1,159,995							5,861	5,861			
EB1541040272	TEMECULA	CA		06/24/2016		450,548							2,266	2,266			
EB1541040283	PARADISE VALLEY	AZ		06/24/2016		1,020,499							5,011	5,011			
EB1541040297	CLEMMONS	NC		06/24/2016		572,816							2,619	2,619			
EB1541040302	PLANO	TX		06/24/2016		952,636							9,646	9,646			
EB1541040394	HUDSON	OH		08/19/2016		461,167							11,094	11,094			
EB1541040423	CHICAGO	IL		08/19/2016		691,042							4,507	4,507			
EB1541040428	RIDGEFIELD	CT		08/19/2016		440,408							1,465	1,465			
EB1541040432	NASHVILLE	TN		08/19/2016		530,247							2,595	2,595			
EB1541040437	DALLAS	TX		08/19/2016		896,622							4,461	4,461			

SCHEDULE B - PART 3

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EB1541040454	HOUSTON	TX		08/19/2016		983,517							4,791	4,791			
EB1541040459	SUGAR LAND	TX		08/19/2016		499,444							2,509	2,509			
EB1541040460	VESTAVIA	AL		08/19/2016		527,105							2,580	2,580			
EB1541040463	BRENTWOOD	TN		08/17/2016		476,254							2,306	2,306			
EB1541040466	MANCHESTER	MA		08/19/2016		773,226							3,512	3,512			
EB1541040473	LEAGUE CITY	TX		08/19/2016		611,043							3,070	3,070			
EB1541040477	NASHVILLE	TN		08/19/2016		901,588							6,156	6,156			
EB1541040482	NASHVILLE	TN		08/19/2016		468,608							2,781	2,781			
EB1541040483	BRENTWOOD	TN		10/12/2016		756,567							3,821	3,821			
EB1541040488	PLYMOUTH	MN		08/19/2016		504,941							2,664	2,664			
EB1541040501	SARASOTA	FL		08/17/2016		690,264							3,193	3,193			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		677,774							3,405	3,405			
EB1541040509	FAIRVIEW	TN		08/19/2016		486,087							2,772	2,772			
EB1541040511	AUSTIN	TX		08/19/2016		797,028							3,882	3,882			
EB1541040513	COLLEYVILLE	TX		08/17/2016		712,710							4,005	4,005			
EB1541040516	SEATTLE	WA		08/17/2016		672,678							4,350	4,350			
EB1541040517	SEATTLE	WA		08/17/2016		607,009							5,449	5,449			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,070,863							5,618	5,618			
EB1541040527	AUSTIN	TX		08/17/2016		519,964							2,518	2,518			
EB1541040537	LA HABRA HEIGHTS	CA		08/17/2016		711,753							4,557	4,557			
EB1541040637	KEMAH	TX		10/07/2016		435,528							2,999	2,999			
EB1541040649	MCKINNEY	TX		10/07/2016		454,464							2,147	2,147			
EB1541040688	SARASOTA	FL		12/16/2016		564,966							1,776	1,776			
EB1541040699	WADSWORTH	OH		12/16/2016		454,278							2,363	2,363			
EB1541040700	NASHVILLE	TN		12/16/2016		895,268							4,421	4,421			
EB1541040728	BARRINGTON	IL		12/16/2016		457,498							2,269	2,269			
EB1541040740	NASHVILLE	TN		12/16/2016		670,683							3,290	3,290			
EB1541040750	LEANDER	TX		12/16/2016		455,663							2,664	2,664			
EB1541040753	ISSAQUAH	WA		12/16/2016		646,070							3,082	3,082			
EB1541040757	FAIRFIELD	CT		12/16/2016		773,014							3,833	3,833			
EB1541040759	WINDSOR	CO		12/16/2016		613,125							2,837	2,837			
EB1541040764	EDMOND	OK		12/16/2016		867,462							4,014	4,014			
EB1541040767	FRANKLIN	TN		12/16/2016		579,632							2,734	2,734			
EB1541040778	MALVERN	PA		12/16/2016		569,762							3,090	3,090			
EB1541040779	FREMONT	CA		12/16/2016		992,126							4,702	4,702			
EB1541040782	GRAND LAKE	CO		12/16/2016		1,114,110							5,302	5,302			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		473,427							2,080	2,080			
EB1541040784	EDMONDS	WA		12/16/2016		634,113							2,920	2,920			
EB1541040785	COVINGTON	WA		12/16/2016		601,388							2,467	2,467			
EB1541040798	KIRKLAND	WA		12/16/2016		640,176							2,977	2,977			
EB1541040810	BRECKENRIDGE	CO		12/16/2016		605,332							2,726	2,726			
EB1541040831	OAK BROOK	IL		12/16/2016		832,921							4,065	4,065			
EB1541040845	PACIFICA	CA		12/16/2016		507,726							2,605	2,605			
EB1541040854	CARDIFF BY THE SEA	CA		12/16/2016		634,225							3,397	3,397			
EB1541040861	THE WOODLANDS	TX		12/16/2016		693,865							3,377	3,377			
EB1541040869	LOS ANGELES	CA		12/16/2016		1,124,557							5,503	5,503			
EB1541040877	DENVER	CO		12/16/2016		489,672							2,266	2,266			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		535,923							3,703	3,703			
EB1564000229	DENVER	CO		07/30/2015		394,881							2,102	2,102			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		686,490							3,562	3,562			
EB1564000519	DENVER	CO		12/18/2015		533,138							2,668	2,668			
EB1564000525	GREENWOOD VILLAGE	CO		07/17/2015		528,367							2,782	2,782			
EB1564000599	DENVER	CO		11/20/2015		478,143							2,466	2,466			
EB1564000618	DENVER	CO		08/07/2015		768,572							3,891	3,891			
EB1564000620	FORT COLLINS	CO		08/07/2015		840,747							4,368	4,368			
EB1564000716	FRASER	CO		12/18/2015		473,036							2,403	2,403			
EB1564000966	DENVER	CO		08/19/2016		537,317							2,630	2,630			
EB1564000993	DENVER	CO		08/19/2016		510,381							3,012	3,012			
EB1564001009	DENVER	CO		08/17/2016		481,545							2,321	2,321			
EB1564001065	DENVER	CO		12/16/2016		646,664							4,576	4,576			

SCHEDULE B - PART 3

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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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1564001079	NIWOT	CO		10/07/2016		505,491							2,592	2,592			
EB1564001105	DENVER	CO		12/16/2016		589,030							3,354	3,354			
EB1564001132	DENVER	CO		12/16/2016		630,371							4,621	4,621			
EB1564001134	DENVER	CO		12/16/2016		789,172							4,155	4,155			
EB1564001170	ERIE	CO		12/16/2016		480,332							2,619	2,619			
EB1567001498	BOULDER	CO		07/17/2015		593,633							3,501	3,501			
EB1567001513	CARLSBAD	CA		08/07/2015		732,372							5,056	5,056			
EB1567001541	GOLDEN	CO		06/24/2016		575,493							2,891	2,891			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		625,450							3,090	3,090			
EB1567001695	CASTLE ROCK	CO		06/24/2016		608,873							3,092	3,092			
EB1567001956	LOS ANGELES	CA		12/16/2016		858,032							4,344	4,344			
EB1567001968	FORT COLLINS	CO		12/16/2016		603,550							3,259	3,259			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,330,597							6,841	6,841			
EB1596048348	MOORESVILLE	NC		12/18/2015		588,174							2,961	2,961			
EB1596048401	YORBA LINDA	CA		12/18/2015		806,459							4,163	4,163			
EB1596048570	SEDONA	AZ		09/18/2015		709,856							3,450	3,450			
EB1596048655	CENTERTON	AR		12/18/2015		448,317							2,347	2,347			
EB1596048737	DELRAY BEACH	FL		12/18/2015		1,294,427							6,236	6,236			
EB1596048822	CARLSBAD	CA		12/18/2015		561,704							3,030	3,030			
EB1596048875	LOS ANGELES	CA		12/18/2015		630,343							3,203	3,203			
EB1596048934	CHINO HILLS	CA		12/18/2015		510,187							2,593	2,593			
EB1596049199	BELMONT	CA		03/24/2016		460,967							2,286	2,286			
EB1596049353	TAHOE CITY	CA		06/24/2016		498,139							2,422	2,422			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		657,568							4,667	4,667			
EB1596050604	SAN RAMON	CA		10/09/2015		1,301,045							6,230	6,230			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		970,590							4,728	4,728			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		688,891							3,527	3,527			
EB1596050790	PACIFICA	CA		09/25/2015		1,033,758							4,937	4,937			
EB1596050800	SHERMAN OAKS	CA		10/09/2015		1,166,867							6,055	6,055			
EB1596050829	FOLSOM	CA		09/25/2015		480,942							2,822	2,822			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,340,810							9,285	9,285			
EB1596050928	ARROYO GRANDE	CA		10/12/2016		617,805							3,094	3,094			
EB1596050959	COSTA MESA	CA		10/09/2015		741,514							3,755	3,755			
EB1596050979	PARKTON	MD		10/09/2015		424,987							17,779	17,779			
EB1596050986	LOS ANGELES	CA		09/25/2015		731,917							4,112	4,112			
EB1596051051	CARLSBAD	CA		09/25/2015		616,914							3,187	3,187			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		999,277							5,308	5,308			
EB1596051083	REDWOOD CITY	CA		09/25/2015		762,650							3,959	3,959			
EB1596051099	COLORADO SPRINGS	CO		08/07/2015		804,605							11,648	11,648			
EB1596051104	MORAGA	CA		10/12/2016		1,101,696							22,606	22,606			
EB1596051112	SAN DIEGO	CA		11/20/2015		907,603							4,681	4,681			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		495,087							2,501	2,501			
EB1596051169	TEMECULA	CA		10/09/2015		658,934							3,600	3,600			
EB1596051186	CALABASAS	CA		10/09/2015		825,493							5,907	5,907			
EB1596051197	DALLAS	TX		10/09/2015		1,714,752							8,683	8,683			
EB1596051201	TOLUCA LAKE	CA		11/20/2015		912,470							3,201	3,201			
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,073,040							5,444	5,444			
EB1596051269	STUDIO CITY	CA		08/07/2015		678,065							3,447	3,447			
EB1596051303	LONG BEACH	CA		08/07/2015		526,911							1,774	1,774			
EB1596051318	LOS ANGELES	CA		11/20/2015		820,193							7,052	7,052			
EB1596051339	CAVE CREEK	AZ		11/20/2015		611,145							3,111	3,111			
EB1596051360	PEORIA	AZ		08/07/2015		526,225							2,488	2,488			
EB1596051434	HALEIWA	HI		08/07/2015		826,747							5,597	5,597			
EB1596051448	CAMARILLO	CA		09/25/2015		708,273							3,821	3,821			
EB1596051469	SOUTHLAKE	TX		08/07/2015		678,215							6,054	6,054			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		931,866							4,996	4,996			
EB1596051542	GOLDEN	CO		10/09/2015		552,201							2,610	2,610			
EB1596051551	SNOQUALMIE	WA		12/18/2015		543,498							2,720	2,720			
EB1596051556	GIG HARBOR	WA		10/09/2015		970,354							4,780	4,780			
EB1596051712	LONE TREE	CO		06/24/2016		690,602							5,046	5,046			

SCHEDULE B - PART 3

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EB1596051732	DENVER	CO		12/18/2015		562,004							2,590	2,590			
EB1596051852	DENVER	CO		12/18/2015		587,734							2,734	2,734			
EB1596051978	SEATTLE	WA		12/18/2015		645,427							4,043	4,043			
EB1596052025	SCOTTSDALE	AZ		12/18/2015		703,125							3,392	3,392			
EB1596052367	SEATTLE	WA		12/18/2015		607,239							2,925	2,925			
EB1596052570	PHOENIX	AZ		12/18/2015		431,518							2,333	2,333			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		544,970							14,498	14,498			
EB1596052803	UNION CITY	CA		10/12/2016		987,088							4,779	4,779			
EB1596052956	NAPLES	FL		06/24/2016		482,388							2,523	2,523			
EB1596053002	HAWTHORN WOODS	IL		10/12/2016		411,943							2,164	2,164			
EB1596053005	CORONA	CA		06/24/2016		673,711							3,103	3,103			
EB1596053030	APTOS	CA		06/24/2016		1,491,949							6,433	6,433			
EB1596053037	SAN CLEMENTE	CA		06/24/2016		1,644,328							19,119	19,119			
EB1596053057	GILROY	CA		06/24/2016		533,642							2,398	2,398			
EB1596053060	LOS ANGELES	CA		06/24/2016		1,169,067							5,763	5,763			
EB1596053071	LAKEWOOD	CO		10/07/2016		539,905							3,822	3,822			
EB1596053095	SAN JOSE	CA		06/24/2016		713,396							3,286	3,286			
EB1596053207	PALM BEACH	FL		08/19/2016		563,981							5,625	5,625			
EB1596053210	CAREFREE	AZ		06/24/2016		651,886							3,033	3,033			
EB1596053229	LONE TREE	CO		08/19/2016		550,838							2,709	2,709			
EB1596053279	MURRIETA	CA		10/12/2016		451,941							1,510	1,510			
EB1596053283	MALIBU	CA		10/12/2016		1,468,664							4,908	4,908			
EB1596053309	KEY WEST	FL		08/19/2016		516,644							2,296	2,296			
EB1596053325	CANYON COUNTRY	CA		08/17/2016		523,886							2,418	2,418			
EB1596053332	LADERA RANCH	CA		10/12/2016		1,310,408							4,255	4,255			
EB1596053333	FLAGSTAFF	AZ		08/19/2016		482,072							2,351	2,351			
EB1596053359	PARADISE VALLEY	AZ		12/16/2016		608,543							2,777	2,777			
EB1596053361	COLORADO SPRINGS	CO		08/19/2016		459,164							2,137	2,137			
EB1596053366	ALTADENA	CA		08/17/2016		912,435							9,170	9,170			
EB1596053368	LOS ANGELES	CA		10/12/2016		992,850							4,969	4,969			
EB1596053369	WHEAT RIDGE	CO		08/19/2016		520,020							2,526	2,526			
EB1596053381	AURORA	CO		08/19/2016		585,712							1,944	1,944			
EB1596053387	DAVIS	CA		10/12/2016		541,905							2,635	2,635			
EB1596053388	MIDWAY	UT		08/19/2016		478,920							2,348	2,348			
EB1596053391	BLUFFDALE	UT		08/17/2016		438,470							2,153	2,153			
EB1596053398	RANCHO PALOS VERDES	CA		08/17/2016		1,178,036							5,877	5,877			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,187,750							5,585	5,585			
EB1596053408	VALENCIA	CA		08/17/2016		978,684							4,893	4,893			
EB1596053412	FORT LAUDERDALE	FL		08/17/2016		577,262							2,924	2,924			
EB1596053414	WESTMINSTER	CO		08/19/2016		556,670							2,711	2,711			
EB1596053420	SCOTTSDALE	AZ		08/19/2016		602,390							4,189	4,189			
EB1596053421	REDWOOD CITY	CA		08/17/2016		774,292							3,750	3,750			
EB1596053430	ENGLEWOOD	CO		08/19/2016		620,785							3,024	3,024			
EB1596053434	SANTA BARBARA	CA		10/12/2016		1,003,682							5,072	5,072			
EB1596053446	LONE TREE	CO		08/19/2016		553,801							2,711	2,711			
EB1596053476	TUSTIN	CA		08/17/2016		702,890							3,117	3,117			
EB1596053482	AQUA DULCE	CA		08/17/2016		773,263							3,957	3,957			
EB1596053487	HUNTINGTON BEACH	CA		10/12/2016		688,545							3,393	3,393			
EB1596053493	LOS ANGELES	CA		08/17/2016		720,335							3,472	3,472			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		805,344							3,470	3,470			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		717,618							5,025	5,025			
EB1596053498	LOS ANGELES	CA		08/17/2016		942,127							4,677	4,677			
EB1596053514	CARMEL	CA		08/17/2016		533,686							2,925	2,925			
EB1596053515	THOUSAND OAKS	CA		08/17/2016		1,288,838							5,842	5,842			
EB1596053516	SANTA FE	NM		08/17/2016		608,224							2,743	2,743			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,070,099							5,157	5,157			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		979,779							4,745	4,745			
EB1596053586	BAINBRIDGE ISLAND	WA		12/16/2016		574,900							2,623	2,623			
EB1596053604	ALEXANDRIA	VA		12/16/2016		692,272							3,554	3,554			
EB1596053616	PASADENA	CA		12/16/2016		710,530							3,558	3,558			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1596053717	NEWPORT BEACH	CA		12/16/2016		975,690							4,604	4,604			
EB1596053732	SANTA ROSA	CA		12/16/2016		612,638							3,208	3,208			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,264,594							5,973	5,973			
EB1596053766	DUCK	NC		12/16/2016		723,350							4,719	4,719			
EB1596053799	LA HABRA HEIGHTS	CA		12/16/2016		683,364							3,791	3,791			
EB1596053805	JURUPA VALLEY	CA		12/16/2016		445,053							2,129	2,129			
EB1596053808	SAN JOSE	CA		12/16/2016		709,074							3,495	3,495			
EB1596053818	CULVER CITY	CA		12/16/2016		1,029,732							7,970	7,970			
EB1596053821	ERIE	CO		12/16/2016		550,834							2,764	2,764			
EB1596053822	SEATTLE	WA		12/16/2016		633,530							4,824	4,824			
EB1596053825	LONG BEACH	CA		12/16/2016		1,035,766							5,082	5,082			
EB1596053836	GLENDALE	CA		12/16/2016		1,019,670							8,642	8,642			
EB1596053850	LOS ANGELES	CA		12/16/2016		867,603							3,939	3,939			
EB1596053855	FOSTER CITY	CA		12/16/2016		546,677							2,413	2,413			
EB1596053857	SACRAMENTO	CA		12/16/2016		810,521							3,640	3,640			
EB1596053871	SANTA BARBARA	CA		12/16/2016		1,862,626							8,638	8,638			
EB1596053905	ERIE	CO		12/16/2016		428,520							2,779	2,779			
EB1596053910	DENVER	CO		12/16/2016		1,171,755							5,527	5,527			
EB1596053911	BOTHELL	WA		12/16/2016		697,413							3,930	3,930			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		1,012,947							6,267	6,267			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		801,011							3,815	3,815			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		505,231							2,291	2,291			
EB1596053960	PACIFICA	CA		12/16/2016		664,138							2,218	2,218			
EB1596053967	GUALALA	CA		12/16/2016		620,973							2,907	2,907			
EB1596053974	PHOENIX	AZ		12/16/2016		691,380							3,192	3,192			
EB1596053990	SEATTLE	WA		12/16/2016		766,754							3,453	3,453			
EB1596053993	CALABASAS	CA		12/16/2016		997,829							4,729	4,729			
EB1596054004	DENVER	CO		12/16/2016		912,280							4,578	4,578			
EB1596054012	BROOMFIELD	CO		12/16/2016		549,979							2,836	2,836			
EB1596054021	LOS ANGELES	CA		12/16/2016		967,712							5,119	5,119			
EB1596054049	PALM SPRINGS	CA		12/16/2016		504,909							1,918	1,918			
EB1596054061	SANTA CLARA	CA		12/16/2016		792,698							3,722	3,722			
EB1596054080	SOLANA BEACH	CA		12/16/2016		937,636							4,329	4,329			
EB1706505057	BEVERLY	MA		12/18/2015		484,696							2,312	2,312			
EB1706505305	SUGAR LAND	TX		12/18/2015		519,477							2,654	2,654			
EB1706542026	CLARKSVILLE	MD		08/19/2016		834,273							4,284	4,284			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		489,525							2,578	2,578			
EB1723001151	ENCINITAS	CA		08/07/2015		628,323							3,242	3,242			
EB1723001157	LOS ANGELES	CA		07/17/2015		529,977							2,826	2,826			
EB1723001216	ALEXANDRIA	VA		12/18/2015		411,646							2,734	2,734			
EB1723001246	LOS ANGELES	CA		06/24/2016		1,025,759							5,259	5,259			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,555,711							8,054	8,054			
EB1723001394	LOS ANGELES	CA		12/16/2016		985,537							6,571	6,571			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		640,146							3,308	3,308			
EB1725002290	NEWPORT BEACH	CA		11/20/2015		1,066,098							3,704	3,704			
EB1725002337	PALM DESERT	CA		07/17/2015		425,903							2,504	2,504			
EB1725002346	PALM SPRINGS	CA		11/20/2015		430,160							1,476	1,476			
EB1725002355	LADERA RANCH	CA		07/17/2015		897,972							4,641	4,641			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,604,410							8,765	8,765			
EB1725002424	PALM SPRINGS	CA		08/07/2015		422,158							2,167	2,167			
EB1725002450	SAN CLEMENTE	CA		08/07/2015		570,153							2,963	2,963			
EB1725002628	LOS ANGELES	CA		06/24/2016		465,252							2,271	2,271			
EB1725002836	LOS ANGELES	CA		06/24/2016		444,350							3,314	3,314			
EB1725002907	COSTA MESA	CA		03/24/2016		699,021							3,389	3,389			
EB1725002983	PALM SPRINGS	CA		06/24/2016		427,443							2,074	2,074			
EB1725003098	NEWPORT BEACH	CA		10/12/2016		1,440,067							12,369	12,369			
EB1725003333	SAN JOSE	CA		12/16/2016		639,373							3,268	3,268			
EB1725003376	SAN DIEGO	CA		12/16/2016		1,030,463							5,167	5,167			
EB1725003421	SAN ANSELMO	CA		12/16/2016		864,515							4,221	4,221			
EB1725003445	SAN CLEMENTE	CA		12/16/2016		636,343							3,062	3,062			

SCHEDULE B - PART 3

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					
EB1725003460	LADERA RANCH	CA		12/16/2016		505,279							2,740	2,740			
EB1771000521	HUNTINGTON BEACH	CA		09/18/2015		853,459							12,592	12,592			
EB1771000608	SAN JUAN CAPISTRANO	CA		11/20/2015		967,373							5,761	5,761			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		1,029,412							5,639	5,639			
EB1771000666	SANTA ANA	CA		09/18/2015		658,764							3,423	3,423			
EB1771000713	SAN JUAN CAPISTRANO	CA		11/20/2015		1,117,537							9,423	9,423			
EB1771000721	SAN JUAN CAPISTRANO	CA		09/25/2015		968,754							5,188	5,188			
EB1771000972	HUNTINGTON BEACH	CA		09/25/2015		854,143							4,294	4,294			
EB1771001011	NEWPORT BEACH	CA		11/20/2015		834,788							4,398	4,398			
EB1771001014	LA MIRADA	CA		07/17/2015		458,278							3,425	3,425			
EB1771001018	LA MIRADA	CA		07/17/2015		491,312							2,539	2,539			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		891,423							4,654	4,654			
EB1771001154	SAN JUAN CAPISTRANO	CA		06/24/2016		921,649							4,569	4,569			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		961,822							5,036	5,036			
EB1771001373	HUNTINGTON BEACH	CA		03/24/2016		982,834							4,752	4,752			
EB1771001383	LAKE FOREST	CA		06/24/2016		737,319							3,476	3,476			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,333,824							6,894	6,894			
EB1771001805	FOLSOM	CA		12/16/2016		543,194							2,737	2,737			
EB1771001934	HUNTINGTON BEACH	CA		12/16/2016		1,346,800							9,878	9,878			
EB1784001085	WALNUT CREEK	CA		07/30/2015		786,927							4,188	4,188			
EB1784001354	SANTA CLARA	CA		07/30/2015		612,159							3,258	3,258			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		942,801							5,018	5,018			
EB1784001440	SAN FRANCISCO	CA		07/30/2015		683,956							3,640	3,640			
EB1784001757	NOVATO	CA		03/24/2016		590,514							3,031	3,031			
EB1784001925	BELMONT	CA		06/24/2016		1,177,857							6,178	6,178			
EB1784002005	SAN FRANCISCO	CA		09/25/2015		627,278							3,272	3,272			
EB1784002103	SAN FRANCISCO	CA		09/25/2015		1,058,664							5,822	5,822			
EB1784002143	SAN FRANCISCO	CA		03/24/2016		1,012,135							5,041	5,041			
EB1784002144	REDWOOD CITY	CA		09/25/2015		881,061							4,596	4,596			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		1,068,522							5,810	5,810			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		510,441							2,663	2,663			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		974,662							7,367	7,367			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,261,690							6,659	6,659			
EB1784002331	SAN JOSE	CA		10/12/2016		1,697,012							8,913	8,913			
EB1784002334	REDWOOD CITY	CA		07/17/2015		760,619							3,939	3,939			
EB1784002358	EMERALD HILLS	CA		07/17/2015		678,166							4,855	4,855			
EB1784002384	REDWOOD CITY	CA		07/17/2015		882,837							5,904	5,904			
EB1784002424	SAN FRANCISCO	CA		10/12/2016		2,217,931							12,007	12,007			
EB1784002429	OAKLAND	CA		11/20/2015		664,858							3,615	3,615			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,118,039							5,758	5,758			
EB1784002442	PALO ALTO	CA		08/07/2015		1,213,566							6,406	6,406			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		450,165							2,367	2,367			
EB1784002458	SAN CARLOS	CA		08/07/2015		918,189							4,864	4,864			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		808,692							4,099	4,099			
EB1784002546	CORTE MADERA	CA		08/07/2015		1,056,912							5,662	5,662			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		554,238							3,081	3,081			
EB1784002775	SAN FRANCISCO	CA		06/24/2016		633,637							3,078	3,078			
EB1784002796	SAN BRUNO	CA		03/24/2016		643,355							3,189	3,189			
EB1784002902	MORGAN HILL	CA		03/24/2016		536,156							2,657	2,657			
EB1784002927	SANTA ROSA	CA		03/24/2016		480,497							2,438	2,438			
EB1784002958	MENLO PARK	CA		06/24/2016		530,894							2,704	2,704			
EB1784003112	MENLO PARK	CA		03/24/2016		606,473							3,062	3,062			
EB1784003157	LA CRESCENTA	CA		06/24/2016		407,539							2,003	2,003			
EB1784003213	REDWOOD CITY	CA		10/12/2016		1,302,509							4,416	4,416			
EB1784003367	REDWOOD CITY	CA		10/12/2016		734,085							3,651	3,651			
EB1784003417	NOVATO	CA		06/24/2016		529,893							2,554	2,554			
EB1784003436	SANTA ROSA	CA		06/24/2016		496,882							2,358	2,358			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		643,654							3,291	3,291			
EB1784003514	SAN JOSE	CA		03/24/2016		600,665							3,452	3,452			
EB1784003648	SAN FRANCISCO	CA		06/24/2016		929,282							4,719	4,719			

SCHEDULE B - PART 3

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					
EB1784003899	SAN FRANCISCO	CA		10/12/2016		1,258,633							6,467	6,467			
EB1784003927	SAN JOSE	CA		06/24/2016		990,582							5,312	5,312			
EB1784003936	SAN BRUNO	CA		10/12/2016		631,990							3,247	3,247			
EB1784003944	SAN CARLOS	CA		12/16/2016		652,189							4,276	4,276			
EB1784003974	SAN JOSE	CA		08/17/2016		669,284							3,476	3,476			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		946,701							4,821	4,821			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		482,901							2,420	2,420			
EB1784004040	CORTE MADERA	CA		08/17/2016		681,175							2,309	2,309			
EB1784004072	SAN RAFAEL	CA		12/16/2016		746,842							5,374	5,374			
EB1784004088	NOVATO	CA		12/16/2016		1,042,179							7,151	7,151			
EB1784004097	SAN FRANCISCO	CA		12/16/2016		1,926,396							9,959	9,959			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		649,928							3,253	3,253			
EB1784004122	SAN FRANCISCO	CA		08/17/2016		983,944							4,885	4,885			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		664,670							3,258	3,258			
EB1784004245	TIBURON	CA		12/16/2016		727,342							3,724	3,724			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		772,042							2,644	2,644			
EB1784004293	EL CERRITO	CA		12/16/2016		652,710							3,182	3,182			
EB1784004395	FAIRFAX	CA		12/16/2016		1,035,255							5,159	5,159			
EB1784004497	SEBASTOPOL	CA		12/16/2016		764,149							5,218	5,218			
EB1784004502	MENLO PARK	CA		12/16/2016		789,711							3,925	3,925			
EB1784004539	SAN MATEO	CA		12/16/2016		1,170,043							5,923	5,923			
EB1784004542	SAN JOSE	CA		12/16/2016		1,104,924							6,611	6,611			
EB1784004563	DANVILLE	CA		12/16/2016		794,716							4,430	4,430			
EB1784004587	CORTE MADERA	CA		12/16/2016		383,929							3,756	3,756			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		753,647							3,875	3,875			
EB1784004775	BELMONT	CA		12/16/2016		899,333							7,287	7,287			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		1,006,951							6,423	6,423			
EB1784004778	SAN FRANCISCO	CA		12/16/2016		693,478							3,533	3,533			
EB1784004781	BURLINGAME	CA		12/16/2016		1,372,627							7,041	7,041			
EB1784004782	MENLO PARK	CA		12/16/2016		775,672							6,494	6,494			
EB1784004784	SAN RAFAEL	CA		12/16/2016		619,416							3,185	3,185			
EB1784004785	BURLINGAME	CA		12/16/2016		1,332,089							6,817	6,817			
EB1784004815	REDWOOD CITY	CA		12/16/2016		1,126,469							5,625	5,625			
EB1784004840	OAKLAND	CA		12/16/2016		1,026,752							5,255	5,255			
EB1784004856	SAN FRANCISCO	CA		12/16/2016		941,946							4,843	4,843			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		572,048							2,928	2,928			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		752,271							4,499	4,499			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,134,093							5,978	5,978			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,379,063							7,516	7,516			
EB1784004910	SAN RAFAEL	CA		12/16/2016		891,052							4,435	4,435			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		500,688							2,504	2,504			
EB1784005051	SAN BRUNO	CA		12/16/2016		697,936							3,675	3,675			
EB1785002268	SANTA CRUZ	CA		09/18/2015		421,833							2,359	2,359			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		757,133							4,433	4,433			
EB1785003246	LOS ANGELES	CA		03/24/2016		512,133							2,568	2,568			
EB1785003252	NEWARK	CA		10/09/2015		442,729							2,615	2,615			
EB1785003272	MENLO PARK	CA		09/25/2015		965,337							5,036	5,036			
EB1785003289	LINDEN	CA		10/09/2015		528,523							3,058	3,058			
EB1785003399	VALENCIA	CA		11/20/2015		505,821							3,467	3,467			
EB1785003407	SAN JOSE	CA		07/17/2015		777,715							4,095	4,095			
EB1785003447	PORTOLA VALLEY	CA		07/17/2015		1,313,122							7,034	7,034			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		481,747							3,968	3,968			
EB1785003522	E PALO ALTO	CA		08/07/2015		559,133							2,831	2,831			
EB1785003601	LOS GATOS	CA		06/24/2016		872,524							4,377	4,377			
EB1785003665	REDWOOD CITY	CA		06/24/2016		615,383							6,358	6,358			
EB1785004145	PEBBLE BEACH	CA		06/24/2016		571,511							3,454	3,454			
EB1785004180	FREMONT	CA		06/24/2016		758,912							3,854	3,854			
EB1785004254	SAN JOSE	CA		06/24/2016		706,346							3,567	3,567			
EB1785004280	LOS GATOS	CA		06/24/2016		598,395							4,297	4,297			
EB1785004420	SUNNYVALE	CA		08/17/2016		1,238,786							6,150	6,150			

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					
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		695,649							3,831	3,831			
EB1785004673	SAN JOSE	CA		10/07/2016		1,105,371							5,495	5,495			
EB1785004871	LOS ALTOS	CA		12/16/2016		506,433							1,828	1,828			
EB1785004879	SANTA CRUZ	CA		12/16/2016		705,034							3,430	3,430			
EB1785004925	SANTA CRUZ	CA		12/16/2016		745,705							3,931	3,931			
EB1786002179	HALF MOON BAY	CA		07/30/2015		1,089,797							5,894	5,894			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		594,674							3,942	3,942			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,696,519							8,806	8,806			
EB1786002511	BELMONT	CA		03/24/2016		935,976							4,970	4,970			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,320,643							7,133	7,133			
EB1786002646	SOUTH SAN FRANCISCO	CA		03/24/2016		728,745							3,809	3,809			
EB1786002666	SAN MATEO	CA		03/24/2016		996,712							3,542	3,542			
EB1786002673	SANTA CLARA	CA		07/17/2015		628,221							4,518	4,518			
EB1786002688	SAN MATEO	CA		09/25/2015		664,925							3,561	3,561			
EB1786002704	BELMONT	CA		06/24/2016		1,120,970							6,249	6,249			
EB1786002708	TRUCKEE	CA		11/20/2015		554,646							3,030	3,030			
EB1786002719	MENLO PARK	CA		07/17/2015		748,331							4,055	4,055			
EB1786002720	EL GRANADA	CA		11/20/2015		897,369							4,879	4,879			
EB1786002727	SARATOGA	CA		07/17/2015		616,103							3,286	3,286			
EB1786002754	BURLINGAME	CA		07/17/2015		755,483							4,017	4,017			
EB1786002773	REDWOOD CITY	CA		07/17/2015		763,429							3,936	3,936			
EB1786002804	ARNOLD	CA		10/12/2016		468,376							2,335	2,335			
EB1786002848	FOSTER CITY	CA		06/24/2016		1,093,818							5,460	5,460			
EB1786002896	NOVATO	CA		03/24/2016		636,562							3,299	3,299			
EB1786003293	CUPERTINO	CA		06/24/2016		491,151							2,368	2,368			
EB1786003297	LOS ALTOS	CA		10/07/2016		900,379							4,367	4,367			
EB1786003342	BURLINGAME	CA		06/24/2016		910,784							4,619	4,619			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,645,600							8,357	8,357			
EB1786003544	BELMONT	CA		10/12/2016		970,650							5,011	5,011			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		760,348							3,889	3,889			
EB1786003598	FOSTER CITY	CA		08/17/2016		937,919							4,903	4,903			
EB1786003610	SAN MATEO	CA		12/16/2016		1,091,794							5,826	5,826			
EB1786003623	SAN MATEO	CA		12/16/2016		1,262,915							6,724	6,724			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		860,637							4,383	4,383			
EB1786003720	BELMONT	CA		12/16/2016		1,262,261							6,654	6,654			
EB1786003745	BELMONT	CA		12/16/2016		836,983							4,519	4,519			
EB1786003774	REDWOOD CITY	CA		12/16/2016		785,273							4,012	4,012			
EB1786003890	SAN MATEO	CA		12/16/2016		708,319							3,819	3,819			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		660,917							3,242	3,242			
EB1786003969	SAN MATEO	CA		12/16/2016		1,005,248							5,020	5,020			
EB1786003970	SAN MATEO	CA		12/16/2016		938,558							4,566	4,566			
EB1786004118	SANTA CLARA	CA		12/16/2016		1,095,202							5,605	5,605			
EB1786004120	FOSTER CITY	CA		12/16/2016		496,420							2,405	2,405			
EB1786004135	PALO ALTO	CA		12/16/2016		1,152,176							6,067	6,067			
EB1787002719	OAKLAND	CA		08/07/2015		685,936							3,660	3,660			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		605,815							3,205	3,205			
EB1787002756	SAN RAMON	CA		11/20/2015		554,682							3,780	3,780			
EB1787002772	NOVATO	CA		07/17/2015		616,380							3,192	3,192			
EB1787002798	SAN RAMON	CA		08/07/2015		732,110							3,785	3,785			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		675,771							5,762	5,762			
EB1787002855	SAN JOSE	CA		08/07/2015		623,432							3,172	3,172			
EB1787003150	SAN RAMON	CA		03/24/2016		833,580							4,050	4,050			
EB1787003203	PLEASANTON	CA		03/24/2016		787,001							4,743	4,743			
EB1787003208	HAYWARD	CA		06/24/2016		481,675							2,263	2,263			
EB1787003214	WALNUT CREEK	CA		03/24/2016		802,558							3,974	3,974			
EB1787003319	MILPITAS	CA		12/16/2016		664,602							3,435	3,435			
EB1787003346	DANVILLE	CA		06/24/2016		402,989							2,056	2,056			
EB1787003434	UNION CITY	CA		10/12/2016		667,382							3,429	3,429			
EB1787003508	FREMONT	CA		12/16/2016		672,937							5,803	5,803			
EB1787003647	DANVILLE	CA		12/16/2016		916,670							4,684	4,684			

SCHEDULE B - PART 3

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					
EB1787003800	DUBLIN	CA		12/16/2016		635,020							3,081	3,081			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,158,763							9,921	9,921			
EB1787003868	DUBLIN	CA		12/16/2016		749,077							5,130	5,130			
EB1787003934	LIVERMORE	CA		12/16/2016		626,986							3,262	3,262			
EB1787003938	SAN JOSE	CA		12/16/2016		439,337							2,177	2,177			
EB1787003957	PLEASANTON	CA		12/16/2016		801,207							4,769	4,769			
EB1787003964	PLEASANTON	CA		12/16/2016		512,479							2,559	2,559			
EB1787003973	DUBLIN	CA		12/16/2016		611,711							3,225	3,225			
EB1787004002	PENNGROVE	CA		12/16/2016		680,847							3,573	3,573			
EB1787004061	FREMONT	CA		12/16/2016		750,436							4,607	4,607			
EB1787004076	ORINDA	CA		12/16/2016		1,132,423							7,752	7,752			
EB1787004136	DUBLIN	CA		12/16/2016		427,324							2,187	2,187			
EB1789002868	OAKLAND	CA		07/30/2015		645,521							11,854	11,854			
EB1789003029	REDWOOD CITY	CA		06/24/2016		726,895							3,726	3,726			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,356,788							7,092	7,092			
EB1789003359	SARATOGA	CA		03/24/2016		435,322							2,268	2,268			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		427,708							2,245	2,245			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		505,079							2,778	2,778			
EB1789003454	APTOS	CA		06/24/2016		668,787							3,508	3,508			
EB1789003531	SUNNYVALE	CA		10/12/2016		605,478							3,117	3,117			
EB1789003549	SAN MATEO	CA		06/24/2016		950,457							5,985	5,985			
EB1789003567	REDWOOD CITY	CA		03/24/2016		653,273							3,469	3,469			
EB1789003570	DUBLIN	CA		09/25/2015		636,533							3,227	3,227			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		541,429							2,886	2,886			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		982,001							3,968	3,968			
EB1789003629	BELMONT	CA		11/20/2015		730,275							4,669	4,669			
EB1789003653	FREMONT	CA		07/17/2015		419,563							2,313	2,313			
EB1789003655	BERKELEY	CA		07/17/2015		639,593							3,920	3,920			
EB1789003669	SAN RAMON	CA		07/17/2015		657,412							3,478	3,478			
EB1789003676	SANTA CLARA	CA		08/07/2015		517,274							3,052	3,052			
EB1789003695	MOUNTAIN VIEW	CA		11/20/2015		1,025,782							5,578	5,578			
EB1789003698	SUNNYVALE	CA		08/07/2015		817,467							4,309	4,309			
EB1789003711	SANTA CRUZ	CA		10/12/2016		649,741							3,413	3,413			
EB1789003722	SUNNYVALE	CA		07/17/2015		593,110							3,071	3,071			
EB1789003958	BURLINGAME	CA		06/24/2016		621,883							3,106	3,106			
EB1789003985	SAN CARLOS	CA		06/24/2016		655,601							3,261	3,261			
EB1789004148	BURLINGAME	CA		06/24/2016		839,421							4,114	4,114			
EB1789004236	SAN JOSE	CA		03/24/2016		904,720							4,644	4,644			
EB1789004288	CAMPBELL	CA		03/24/2016		589,687							2,851	2,851			
EB1789004300	SAN JOSE	CA		06/24/2016		996,164							307,283	307,283			
EB1789004328	DANVILLE	CA		12/16/2016		1,058,462							5,547	5,547			
EB1789004341	SUNNYVALE	CA		06/24/2016		920,184							9,962	9,962			
EB1789004375	HAYWARD	CA		10/12/2016		1,178,491							7,385	7,385			
EB1789004388	SAN JOSE	CA		10/07/2016		726,312							5,891	5,891			
EB1789004398	REDWOOD CITY	CA		06/24/2016		1,023,684							5,195	5,195			
EB1789004486	ALCOA	TN		08/19/2016		522,965							2,698	2,698			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,142,294							5,972	5,972			
EB1789004502	SAN CARLOS	CA		10/12/2016		1,123,875							5,607	5,607			
EB1789004521	BURLINGAME	CA		08/17/2016		1,009,595							6,033	6,033			
EB1789004539	REDWOOD CITY	CA		08/17/2016		879,219							4,478	4,478			
EB1789004547	MOUNTAIN VIEW	CA		08/17/2016		1,222,252							6,270	6,270			
EB1789004549	SAN JOSE	CA		08/17/2016		399,979							5,056	5,056			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,128,835							5,809	5,809			
EB1789004565	SAN JOSE	CA		08/17/2016		399,979							5,056	5,056			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		699,191							3,471	3,471			
EB1789004848	SAN JOSE	CA		12/16/2016		855,921							4,492	4,492			
EB1789004888	SAN JOSE	CA		12/16/2016		1,008,770							9,350	9,350			
EB1789004889	REDWOOD CITY	CA		12/16/2016		293,813							1,537	1,537			
EB1789004890	BELMONT	CA		12/16/2016		1,097,630							5,464	5,464			
EB1789004944	SAN JOSE	CA		12/16/2016		637,616							3,512	3,512			

SCHEDULE B - PART 3

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					
EB1789004950	SAN JOSE	CA		12/16/2016		571,092							2,936	2,936			
EB1789004967	SANTA CLARA	CA		12/16/2016		581,613							3,063	3,063			
EB1790002216	ALEXANDRIA	VA		09/25/2015		955,503							5,135	5,135			
EB1790002301	SOQUEL	CA		08/07/2015		567,008							2,974	2,974			
EB1790002358	FALLS CHURCH	VA		11/20/2015		721,714							3,758	3,758			
EB1790002648	WASHINGTON	DC		06/24/2016		747,063							3,731	3,731			
EB1790002986	WASHINGTON	DC		10/12/2016		625,008							3,228	3,228			
EB1791002759	ROCKVILLE	MD		07/17/2015		626,141							4,117	4,117			
EB1791002764	POTOMAC	MD		07/17/2015		710,160							3,757	3,757			
EB1791002772	RESTON	VA		08/07/2015		1,111,944							10,050	10,050			
EB1791002779	REHOBOTH BEACH	DE		07/17/2015		605,263							4,466	4,466			
EB1791002786	MCLEAN	VA		08/07/2015		763,567							4,044	4,044			
EB1793000749	VOORHEESVILLE	NY		12/18/2015		560,785							4,700	4,700			
EB1793000950	VIENNA	VA		10/09/2015		1,103,958							5,865	5,865			
EB1793000960	ARLINGTON	VA		07/17/2015		761,580							3,944	3,944			
EB1793000975	KENSINGTON	MD		07/17/2015		856,595							4,554	4,554			
EB1793000986	ARLINGTON	VA		08/07/2015		863,035							4,870	4,870			
EB1793001367	WASHINGTON	DC		10/07/2016		1,018,326							5,198	5,198			
EB1793001391	POTOMAC	MD		08/19/2016		620,853							3,188	3,188			
EB1793001392	ARLINGTON	VA		08/19/2016		924,387							4,877	4,877			
EB1793001647	MC LEAN	VA		12/16/2016		637,504							3,269	3,269			
EB1793001664	DARIEN	CT		12/16/2016		621,421							3,276	3,276			
EB1794002440	SEVERN	MD		07/30/2015		481,009							2,889	2,889			
EB1794002606	ARLINGTON	VA		09/18/2015		908,518							5,101	5,101			
EB1794003134	WASHINGTON	DC		10/09/2015		411,378							3,120	3,120			
EB1794003210	ASHBURN	VA		11/20/2015		524,382							2,723	2,723			
EB1794003329	NOKESVILLE	VA		12/18/2015		666,885							3,401	3,401			
EB1794003381	FAIRFAX	VA		08/07/2015		618,604							3,226	3,226			
EB1794003388	ANNANDALE	VA		08/07/2015		577,713							3,817	3,817			
EB1794003466	ANNANDALE	VA		12/18/2015		502,870							2,529	2,529			
EB1794003540	WASHINGTON	DC		12/18/2015		778,751							5,677	5,677			
EB1794003584	ANNANDALE	VA		06/24/2016		522,308							2,704	2,704			
EB1794003597	FALLS CHURCH	VA		06/24/2016		1,005,519							4,928	4,928			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		631,853							3,295	3,295			
EB1795000799	WESTFIELD	NJ		09/18/2015		589,650							3,079	3,079			
EB1795001038	STATEN ISLAND	NY		12/18/2015		514,311							2,508	2,508			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		565,773							6,174	6,174			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		423,221							2,257	2,257			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		661,297							3,467	3,467			
EB1795001327	MENDHAM	NJ		12/18/2015		448,695							2,257	2,257			
EB1795001484	OCEANPORT	NJ		12/18/2015		481,620							2,453	2,453			
EB1795001933	ROCKAWAY	NJ		12/16/2016		680,723							3,389	3,389			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		684,755							3,576	3,576			
EB1994000261	POOLESVILLE	MD		12/18/2015		470,765							3,279	3,279			
FR12-118121-3	ESSEX FELLS	NJ		09/23/2016		680,276							3,551	3,551			
FR12-566014-7	BOSTON	MA		09/23/2016		554,875							2,884	2,884			
FR12-567661-4	NEWTON	MA		09/09/2016		884,921							4,617	4,617			
FR12-568655-5	SAN RAFAEL	CA		09/09/2016		985,350							5,069	5,069			
FR12-568768-6	PALO ALTO	CA		10/07/2016		1,116,535							5,834	5,834			
FR12-568845-2	BURLINGAME	CA		09/09/2016		873,772							4,566	4,566			
FR12-568947-6	DANVILLE	CA		10/07/2016		440,548							2,216	2,216			
FR12-568960-9	LARCHMONT	NY		09/09/2016		932,074							4,870	4,870			
FR12-569027-6	BURLINGAME	CA		10/07/2016		730,475							3,794	3,794			
FR12-569095-3	LEXINGTON	MA		09/09/2016		583,465							3,044	3,044			
FR12-569235-5	ORINDA	CA		10/07/2016		1,065,157							5,532	5,532			
FR12-569249-6	SAN FRANCISCO	CA		10/07/2016		951,190							4,940	4,940			
FR12-569272-8	SAN DIEGO	CA		10/07/2016		651,531							3,399	3,399			
FR12-569295-9	LAFAYETTE	CA		09/09/2016		972,441							5,087	5,087			
FR12-569330-4	HINGHAM	MA		11/04/2016		846,703							4,401	4,401			
FR12-569337-9	SAN FRANCISCO	CA		09/09/2016		869,941							4,541	4,541			

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					
FR12-569374-2	ALAMO	CA		09/23/2016		804,374							4,153	4,153			
FR12-569495-5	WELLESLEY	MA		09/23/2016		1,230,936							6,355	6,355			
FR12-569502-8	KENSINGTON	CA		09/23/2016		1,023,422							5,367	5,367			
FR12-569548-1	HILLSBOROUGH	CA		10/07/2016		661,088							3,435	3,435			
FR12-569586-1	CORTE MADERA	CA		09/23/2016		1,093,480							5,707	5,707			
FR12-569679-4	SAN FRANCISCO	CA		10/07/2016		918,365							4,794	4,794			
FR12-569692-7	MOUNTAIN VIEW	CA		10/07/2016		871,247							4,528	4,528			
FR12-569740-4	SAN FRANCISCO	CA		11/04/2016		671,674							3,491	3,491			
FR12-569744-6	WELLESLEY	MA		10/07/2016		729,730							3,794	3,794			
FR12-569774-3	SAN DIEGO	CA		10/07/2016		930,131							4,834	4,834			
FR12-569779-2	SHERMAN OAKS	CA		09/23/2016		1,025,454							5,353	5,353			
FR12-569808-9	SAN MATEO	CA		09/23/2016		967,194							5,049	5,049			
FR12-569838-6	ALISO VIEJO	CA		10/07/2016		575,259							2,990	2,990			
FR12-569867-5	WELLESLEY	MA		10/07/2016		671,352							3,491	3,491			
FR12-569895-6	BURLINGAME	CA		11/18/2016		871,028							4,528	4,528			
FR12-569902-0	GARDEN CITY	NY		09/23/2016		730,036							3,794	3,794			
FR12-569938-4	SAN RAMON	CA		12/02/2016		854,146							4,366	4,366			
FR12-569948-3	NOVATO	CA		11/04/2016		629,887							3,278	3,278			
FR12-569995-4	DANA POINT MONARCH B	CA		10/07/2016		664,158							3,453	3,453			
FR12-570022-4	WELLESLEY	MA		10/07/2016		583,471							3,047	3,047			
FR12-570073-7	SAN FRANCISCO	CA		11/18/2016		1,142,208							5,826	5,826			
FR12-570110-7	LOS ANGELES	CA		10/07/2016		951,234							4,946	4,946			
FR12-570130-5	BOSTON	MA		10/07/2016		1,098,306							6,414	6,414			
FR12-570245-1	SAN FRANCISCO	CA		10/07/2016		729,910							3,794	3,794			
FR12-570468-9	SAN DIEGO	CA		10/21/2016		710,359							3,732	3,732			
FR12-570480-4	WALNUT CREEK	CA		12/02/2016		646,102							3,408	3,408			
FR12-570496-0	SAN FRANCISCO	CA		11/18/2016		929,240							4,754	4,754			
FR12-570497-8	SAN FRANCISCO	CA		09/23/2016		972,408							5,966	5,966			
FR12-570547-0	DANA POINT	CA		11/18/2016		675,685							8,543	8,543			
FR12-570586-8	MENLO PARK	CA		10/07/2016		1,071,307							5,521	5,521			
FR12-570619-7	SHERMAN OAKS	CA		10/21/2016		867,098							4,494	4,494			
FR12-570649-4	MORAGA	CA		10/07/2016		758,167							3,957	3,957			
FR12-570823-5	MORAGA	CA		10/21/2016		778,437							4,047	4,047			
FR12-570835-9	LEXINGTON	MA		12/02/2016		823,694							4,262	4,262			
FR12-570907-6	SONOMA	CA		11/18/2016		748,871							3,707	3,707			
FR12-570968-8	PASADENA	CA		11/18/2016		692,790							3,377	3,377			
FR12-571152-8	SAN FRANCISCO	CA		10/21/2016		822,180							4,051	4,051			
FR12-571242-7	BOSTON	MA		10/21/2016		657,255							4,287	4,287			
FR12-571262-5	MILL VALLEY	CA		10/21/2016		1,166,675							153,286	153,286			
FR12-571374-8	LOS ANGELES	CA		11/04/2016		677,595							3,426	3,426			
FR12-571383-9	SAN FRANCISCO	CA		10/21/2016		696,802							46,865	46,865			
FR12-571645-1	PLEASANTON	CA		11/04/2016		584,558							3,027	3,027			
FR12-571692-3	NEWTON	MA		11/18/2016		804,539							4,145	4,145			
FR12-571724-4	LOS ANGELES VEN	CA		11/04/2016		979,880							5,085	5,085			
FR12-571781-4	NEWTON	MA		10/21/2016		692,812							3,594	3,594			
FR12-571849-9	LAKE ARROWHEAD	CA		12/02/2016		586,424							3,004	3,004			
FR12-571861-4	LA JOLLA	CA		12/02/2016		1,207,408							6,196	6,196			
FR12-571869-7	SANTA MONICA	CA		12/22/2016		924,555							4,748	4,748			
FR12-571874-7	SAN JOSE	CA		12/02/2016		1,075,557							5,546	5,546			
FR12-571875-4	SAN JOSE	CA		10/21/2016		1,199,678							6,186	6,186			
FR12-571906-7	SAUSALITO	CA		11/04/2016		778,874							4,015	4,015			
FR12-571926-5	LOS ANGELES	CA		11/04/2016		831,090							4,072	4,072			
FR12-571947-1	BURLINGAME	CA		11/18/2016		804,002							4,129	4,129			
FR12-572001-6	NEEDHAM	MA		11/18/2016		951,458							4,879	4,879			
FR12-572205-3	DANVILLE	CA		11/04/2016		637,263							3,285	3,285			
FR12-572239-2	NAPA	CA		11/04/2016		1,025,200							10,058	10,058			
FR12-572241-8	HALEIWA	HI		12/02/2016		1,252,672							6,412	6,412			
FR12-572534-6	SAN FRANCISCO	CA		11/18/2016		779,734							4,004	4,004			
FR12-572780-5	TIBURON	CA		11/04/2016		1,818,367							9,376	9,376			
FR12-572785-4	NEEDHAM	MA		11/04/2016		506,030							7,673	7,673			

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					
FR12-574905-6	SAN FRANCISCO	CA		11/04/2016		719,251							3,512	3,512			
FR12-575036-9	WESTON	MA		11/18/2016		1,548,823							7,882	7,882			
FR12-575116-9	BOSTON	MA		11/18/2016		1,253,690							20,472	20,472			
FR12-575546-7	BURLINGAME	CA		11/18/2016		913,601							4,689	4,689			
FR12-575564-0	LOS ANGELES	CA		11/18/2016		975,028							5,005	5,005			
FR12-575713-3	PIEDMONT	CA		11/18/2016		1,238,809							6,391	6,391			
FR12-575888-3	ORINDA	CA		11/04/2016		1,277,218							6,640	6,640			
FR12-575894-1	MORAGA	CA		12/02/2016		950,929							4,904	4,904			
FR12-576021-0	VALLEY VILLAGE	CA		11/18/2016		877,307							4,504	4,504			
FR12-576281-0	MILL VALLEY	CA		11/04/2016		1,011,606							5,193	5,193			
FR12-576382-6	BOSTON	MA		11/04/2016		662,964							3,403	3,403			
FR12-576425-3	PALO ALTO	CA		12/02/2016		1,288,078							6,587	6,587			
FR12-576521-9	WELLESLEY	MA		12/22/2016		681,007							3,507	3,507			
FR12-576537-5	SAN FRANCISCO	CA		12/02/2016		712,792							3,643	3,643			
FR12-576727-2	BROOKLINE	MA		12/02/2016		530,944							2,713	2,713			
FR12-576731-4	LEXINGTON	MA		12/02/2016		650,559							3,325	3,325			
FR12-576806-4	SAN FRANCISCO	CA		12/02/2016		691,916							6,764	6,764			
FR12-576822-1	WINCHESTER	MA		12/02/2016		731,056							3,753	3,753			
FR12-576823-9	BOSTON	MA		12/02/2016		600,204							3,082	3,082			
FR12-576861-9	LA CANADA FLINT	CA		12/02/2016		926,004							4,754	4,754			
FR12-576893-2	POUND RIDGE	NY		12/22/2016		687,173							3,516	3,516			
FR12-576916-1	EL CERRITO	CA		12/02/2016		671,034							3,470	3,470			
FR12-576981-5	SAN FRANCISCO	CA		12/02/2016		864,383							4,416	4,416			
FR12-576987-2	LOS ALTOS	CA		12/02/2016		788,644							3,985	3,985			
FR12-577082-1	SAN MATEO	CA		12/02/2016		1,194,952							6,044	6,044			
FR12-577163-9	SAN FRANCISCO	CA		12/02/2016		901,876							4,666	4,666			
FR12-577174-6	SAN FRANCISCO	CA		12/02/2016		2,321,308							12,005	12,005			
FR12-577278-5	CORTE MADERA	CA		12/22/2016		1,293,769							6,691	6,691			
FR12-577284-3	SAN FRANCISCO	CA		12/02/2016		1,033,845							5,347	5,347			
FR12-577366-8	BOSTON	MA		12/02/2016		820,379							4,225	4,225			
FR12-577431-0	SAN FRANCISCO	CA		12/02/2016		764,472							3,966	3,966			
FR12-577515-0	CAMBRIDGE	MA		12/22/2016		1,867,736							13,141	13,141			
FR12-577618-2	OAKLAND	CA		12/22/2016		652,435							3,314	3,314			
FR12-577833-7	SAN RAFAEL	CA		12/22/2016		1,215,027							6,213	6,213			
FR12-577861-8	MELROSE	MA		12/22/2016		629,716							3,707	3,707			
FR12-578330-3	SAN MATEO	CA		12/22/2016		828,884							4,111	4,111			
FR12-578579-5	LAFAYETTE	CA		12/22/2016		781,165							3,960	3,960			
FR12-578913-6	SAN FRANCISCO	CA		12/22/2016		1,346,665							6,862	6,862			
FR12-579628-9	LOS ANGELES	CA		01/20/2017		635,356							3,138	3,138			
FR12-579907-7	CAMBRIDGE	MA		12/22/2016		662,947							3,283	3,283			
FR12-580679-9	SAN FRANCISCO	CA		12/22/2016		1,250,085							5,996	5,996			
FR12-581905-7	REDWOOD CITY	CA		02/17/2017		741,937							11,632	11,632			
FR12-581984-2	BURLINGAME	CA		02/03/2017		874,527							3,972	3,972			
FR12-583556-6	LOS ANGELES	CA		06/08/2017		958,464							12,990	12,990			
FR12-587524-0	SAN FRANCISCO	CA		06/08/2017		768,062							3,503	3,503			
FR12-594148-9	BERKELEY	CA		09/15/2017		882,527							4,132	4,132			
FR22-570634-6	WATER MILL	NY		10/21/2016		1,946,328							10,117	10,117			
PH5041132977	SANIBEL	FL		05/08/2015		1,275,348							6,772	6,772			
PH7118499545	SAN JOSE	CA		09/12/2014		420,553							2,110	2,110			
PH7118499743	SOUTH SAN FRANCISCO	CA		08/28/2014		486,252							2,499	2,499			
PH7118500128	MORGAN HILL	CA		08/28/2014		659,055							4,170	4,170			
PH7118585004	HARVARD	MA		10/10/2014		503,513							2,572	2,572			
PH7118593339	GROTON	MA		12/29/2014		476,750							2,450	2,450			
PH7118595441	ACTON	MA		12/29/2014		441,704							2,290	2,290			
PH7118598668	BLAINE	MN		01/29/2015		801,385							4,285	4,285			
PH7118674535	SAN FRANCISCO	CA		01/16/2015		644,165							3,456	3,456			
PH7118677595	MINNETONKA	MN		02/26/2015		613,885							5,054	5,054			
PH7118682280	MINNEAPOLIS	MN		04/24/2015		922,447							4,725	4,725			
PH7118686513	NORTH SALT LAKE	UT		05/08/2015		449,108							2,366	2,366			
PH7118770002	LIVERMORE	CA		06/19/2015		448,464							2,532	2,532			

SCHEDULE B - PART 3

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					
PH7118774939	HEALDSBURG	CA		06/19/2015		618,406							3,127	3,127			
PH7118778682	LAFAYETTE	CA		07/24/2015		951,742							4,687	4,687			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		429,952							2,168	2,168			
PH7118861454	MINNETONKA	MN		09/18/2015		402,493							2,078	2,078			
PH7118861462	NAPERVILLE	IL		09/18/2015		578,862							3,363	3,363			
PH7118864581	HALF MOON BAY	CA		08/07/2015		834,269							4,004	4,004			
PH7118865497	MORAGA	CA		09/18/2015		1,093,277							5,141	5,141			
PH7118865950	SAN MATEO	CA		08/21/2015		975,907							4,590	4,590			
PH7118866214	GILROY	CA		09/18/2015		663,775							3,121	3,121			
PH7118927438	BELMONT	CA		08/01/2014		766,020							3,957	3,957			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		848,304							4,369	4,369			
PH7118930648	EL GRANADA	CA		08/15/2014		908,817							4,656	4,656			
PH7118931331	FAIRFAX	VA		09/26/2014		544,843							2,823	2,823			
PH7118932727	CORONA	CA		08/28/2014		485,461							2,449	2,449			
PH7118932958	MORGAN HILL	CA		08/28/2014		605,844							8,687	8,687			
PH7118953657	POTOMAC	MD		01/28/2016		995,541							4,781	4,781			
PH7118959878	MENLO PARK	CA		12/11/2015		1,329,317							6,486	6,486			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		419,197							4,705	4,705			
PH7119108160	HEBER CITY	UT		01/29/2015		496,368							2,520	2,520			
PH7119108293	LAKE BLUFF	IL		01/29/2015		744,323							3,877	3,877			
PH7119108798	SCITUATE	MA		12/29/2014		496,205							2,585	2,585			
PH7119108947	MAPLETON	UT		01/16/2015		576,684							3,025	3,025			
PH7119109242	BELMONT	CA		01/29/2015		761,500							3,857	3,857			
PH7119111347	CALABASAS	CA		03/13/2015		1,043,297							19,648	19,648			
PH7119117104	PRINCETON	MA		05/08/2015		717,894							4,557	4,557			
PH7119119142	BEDFORD	NH		04/10/2015		563,674							2,949	2,949			
PH7119119472	LOS GATOS	CA		04/24/2015		983,732							5,010	5,010			
PH7119120116	BURBANK	CA		05/08/2015		778,691							3,890	3,890			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,123,061							6,761	6,761			
PH7119120488	SAN BRUNO	CA		03/27/2015		668,328							5,631	5,631			
PH7119123763	SAN JOSE	CA		05/22/2015		587,801							3,148	3,148			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		652,903							3,435	3,435			
PH7119133564	LA JOLLA	CA		09/18/2015		578,591							9,061	9,061			
PH7119213556	CAMPBELL	CA		07/24/2015		1,007,545							4,955	4,955			
PH7119213721	FALLS CHURCH	VA		08/21/2015		817,042							4,018	4,018			
PH7119217458	PASADENA	CA		07/24/2015		945,291							7,931	7,931			
PH7119218225	MOUNTAIN VIEW	CA		08/21/2015		770,968							3,791	3,791			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		429,617							2,292	2,292			
PH7119298664	CARMEL VALLEY	CA		10/16/2015		937,864							4,475	4,475			
PH7119300320	HIGHLAND	UT		10/29/2015		554,105							2,688	2,688			
PH7119305063	ANNAPOLIS	MD		12/11/2015		741,087							3,499	3,499			
PH7129144932	CERRITOS	CA		11/21/2014		692,333							3,551	3,551			
PH7130350924	NATICK	MA		08/01/2014		507,130							2,581	2,581			
PH7130881704	FLOWER MOUND	TX		08/01/2014		486,352							2,486	2,486			
PH7130919397	SUMMIT	NJ		08/28/2014		666,282							3,477	3,477			
PH7131120482	SUDBURY	MA		08/28/2014		633,556							3,669	3,669			
PH7131164449	WESTFIELD	NJ		07/24/2015		686,982							3,629	3,629			
PH7131166543	COHASSET	MA		09/12/2014		700,710							3,875	3,875			
PH7131263332	CLARKSVILLE	MD		08/01/2014		505,596							2,771	2,771			
PH7131264066	HOUSTON	TX		08/01/2014		541,317							3,622	3,622			
PH7131272168	SHREWSBURY	MA		10/24/2014		583,828							4,157	4,157			
PH7131356037	SIERRA MADRE	CA		09/12/2014		656,504							3,416	3,416			
PH7131390259	SEVERNA PARK	MD		08/15/2014		579,030							3,135	3,135			
PH7131394269	JACKSONVILLE BEACH	FL		02/26/2015		419,020							2,224	2,224			
PH7131399508	LANTANA	FL		08/15/2014		471,338							22,914	22,914			
PH7131399961	STOW	MA		08/15/2014		557,154							2,953	2,953			
PH7131431731	SOUTHLAKE	TX		09/12/2014		657,966							3,462	3,462			
PH7131433901	WEXFORD	PA		08/28/2014		518,237							2,852	2,852			
PH7131436292	MILL CREEK	WA		08/15/2014		504,308							2,750	2,750			
PH7131436474	SAN DIEGO	CA		09/12/2014		539,304							3,758	3,758			

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					
PH7131438264	PALMETTO BAY	FL		08/28/2014		502,781							2,691	2,691			
PH7131474939	ORANGE	CA		08/28/2014		675,001							3,490	3,490			
PH7131481744	FISHERS	IN		08/28/2014		442,116							2,437	2,437			
PH7131515848	KILDEER	IL		09/12/2014		603,169							3,182	3,182			
PH7131534724	OAKDALE	CA		08/15/2014		436,266							2,742	2,742			
PH7131537438	AUSTIN	TX		08/15/2014		628,973							3,285	3,285			
PH7131573060	KERNERSVILLE	NC		08/28/2014		470,355							2,513	2,513			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		472,631							2,459	2,459			
PH7131574340	LARCHMONT	NY		09/26/2014		681,941							3,530	3,530			
PH7131590437	MARVIN	NC		09/12/2014		520,307							2,753	2,753			
PH7131592391	WOODINVILLE	WA		09/12/2014		551,502							2,891	2,891			
PH7131592649	HEATH	TX		12/12/2014		525,631							2,712	2,712			
PH7131648391	NEEDHAM	MA		09/26/2014		479,005							2,447	2,447			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		984,467							5,122	5,122			
PH7131649621	DALLAS	TX		08/28/2014		484,333							5,663	5,663			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		636,994							3,299	3,299			
PH7131688983	KNOXVILLE	TN		09/12/2014		557,085							3,002	3,002			
PH7131689379	CARY	NC		08/28/2014		429,612							2,295	2,295			
PH7131692662	LA JOLLA	CA		09/26/2014		624,628							3,136	3,136			
PH7131731312	PARK CITY	UT		09/26/2014		603,057							3,142	3,142			
PH7131736733	MAHWAH	NJ		06/19/2015		668,119							3,687	3,687			
PH7131777562	ANNAPOLIS	MD		10/10/2014		519,906							2,672	2,672			
PH7131845898	SAN JOSE	CA		10/24/2014		459,654							2,317	2,317			
PH7131846680	EVERGREEN	CO		09/26/2014		665,550							3,404	3,404			
PH7131847589	MORGANVILLE	NJ		10/24/2014		549,247							4,230	4,230			
PH7131884665	PHILADELPHIA	PA		10/10/2014		450,584							2,349	2,349			
PH7131885449	SAMMAMISH	WA		10/24/2014		785,139							4,330	4,330			
PH7131887809	LITTLE SILVER	NJ		10/24/2014		912,332							4,688	4,688			
PH7131892015	MIDLAND	TX		11/07/2014		511,828							2,652	2,652			
PH7131926664	SAN JOSE	CA		12/12/2014		476,718							2,406	2,406			
PH7131930617	SALEM	NH		10/10/2014		426,458							3,033	3,033			
PH7131930971	PHILADELPHIA	PA		10/24/2014		430,852							2,232	2,232			
PH7131984614	WESTBOROUGH	MA		10/24/2014		530,010							2,773	2,773			
PH7132211116	DENVER	CO		06/19/2015		459,670							2,373	2,373			
PH7132237574	WESTFORD	MA		10/24/2014		504,197							3,364	3,364			
PH7132279568	SOUTHLAKE	TX		11/07/2014		1,060,781							5,724	5,724			
PH7132314662	COLLEYVILLE	TX		11/07/2014		510,007							3,000	3,000			
PH7132320412	ARLINGTON	VA		11/07/2014		728,886							3,925	3,925			
PH7132361465	POTOMAC	MD		11/07/2014		782,236							4,203	4,203			
PH7132364493	COLLEYVILLE	TX		07/24/2015		517,289							2,668	2,668			
PH7132365243	WESTFIELD	NJ		08/21/2015		999,311							5,157	5,157			
PH7132397063	ISSAQUAH	WA		11/21/2014		607,442							4,811	4,811			
PH7132398855	SOUTHBURY	CT		12/29/2014		419,293							2,220	2,220			
PH7132439873	PITTSBURGH	PA		12/29/2014		463,737							3,265	3,265			
PH7132441713	RYE BROOK	NY		12/12/2014		759,726							3,891	3,891			
PH7132479192	BETHESDA	MD		01/16/2015		975,419							6,460	6,460			
PH7132480190	MADISON	NJ		01/16/2015		763,365							3,977	3,977			
PH7132481578	SCARSDALE	NY		01/29/2015		881,950							4,607	4,607			
PH7132483319	KELLER	TX		01/16/2015		842,996							4,200	4,200			
PH7132517579	SEATTLE	WA		12/29/2014		597,987							3,036	3,036			
PH7132522348	WESTFIELD	NJ		12/29/2014		681,440							3,801	3,801			
PH7132525655	MADISON	NJ		05/22/2015		623,637							3,278	3,278			
PH7132597407	AGOURA HILLS	CA		12/29/2014		609,184							9,744	9,744			
PH7132604807	DENVER	CO		01/16/2015		467,134							2,406	2,406			
PH7132658050	WEXFORD	PA		01/16/2015		449,661							4,141	4,141			
PH7132659025	MUNDELEIN	IL		01/29/2015		469,833							2,593	2,593			
PH7132693693	GAITHERSBURG	MD		02/13/2015		500,276							2,575	2,575			
PH7132695144	DALLAS	TX		01/16/2015		432,085							2,302	2,302			
PH7132697819	GILBERT	AZ		01/16/2015		445,365							2,372	2,372			
PH7132698023	PHILADELPHIA	PA		02/13/2015		433,361							2,925	2,925			

SCHEDULE B - PART 3

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

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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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7132698379	PHILADELPHIA	PA		01/16/2015		416,785							4,859	4,859			
PH7132732392	CHESTER	NJ		01/16/2015		623,174							3,300	3,300			
PH7132732681	BEDFORD	NY		01/29/2015		527,659							2,765	2,765			
PH7132735106	CONROE	TX		03/13/2015		438,601							2,358	2,358			
PH7132735130	WASHINGTON	DC		01/16/2015		688,140							3,631	3,631			
PH7132773750	SAN JOSE	CA		01/16/2015		552,218							2,802	2,802			
PH7132833976	PELHAM	NY		02/13/2015		636,568							3,264	3,264			
PH7132834222	SPRING	TX		02/13/2015		464,592							2,562	2,562			
PH7132846259	NAPERVILLE	IL		04/10/2015		500,669							2,631	2,631			
PH7132935227	CAMAS	WA		03/27/2015		455,133							2,335	2,335			
PH7132967345	WESTFIELD	NJ		03/27/2015		621,428							3,374	3,374			
PH7132968541	COLUMBUS	OH		02/26/2015		450,640							2,662	2,662			
PH7132973012	MONUMENT	CO		03/27/2015		540,779							2,742	2,742			
PH7132976726	GLENSIDE	PA		05/08/2015		688,971							3,565	3,565			
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015		821,136							4,197	4,197			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		429,690							2,273	2,273			
PH7133027941	SHREWSBURY	MA		06/05/2015		434,688							2,711	2,711			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		434,294							2,394	2,394			
PH7133070008	DALLAS	TX		03/27/2015		457,895							2,358	2,358			
PH7133071469	WEST PALM BEACH	FL		06/19/2015		475,236							3,161	3,161			
PH7133124458	SOUTH LYON	MI		04/24/2015		529,400							2,912	2,912			
PH7133125539	WHEATON	IL		04/24/2015		671,326							3,643	3,643			
PH7133126412	MCKINNEY	TX		04/10/2015		468,949							2,629	2,629			
PH7133128608	NATICK	MA		05/08/2015		532,345							2,805	2,805			
PH7133166889	MONTVILLE	NJ		07/24/2015		742,054							3,850	3,850			
PH7133170196	UPTON	MA		04/24/2015		451,852							3,234	3,234			
PH7133196597	VILLA PARK	CA		06/19/2015		567,079							7,794	7,794			
PH7133197967	MAPLEWOOD	NJ		05/22/2015		558,808							3,026	3,026			
PH7133201017	CORONA	CA		09/18/2015		570,380							2,922	2,922			
PH7133201116	WESTFIELD	NJ		04/24/2015		651,947							3,333	3,333			
PH7133232087	BRYN MAWR	PA		06/19/2015		737,035							209,305	209,305			
PH7133299334	MERCER ISLAND	WA		04/24/2015		1,007,789							5,327	5,327			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		799,605							4,218	4,218			
PH7133300769	FRISCO	TX		09/18/2015		508,692							2,543	2,543			
PH7133300991	NICEVILLE	FL		07/24/2015		451,826							2,444	2,444			
PH7133303037	NAPERVILLE	IL		08/21/2015		463,635							2,398	2,398			
PH7133305164	MARS	PA		06/19/2015		669,382							3,385	3,385			
PH7133305354	SEATTLE	WA		05/08/2015		826,434							4,533	4,533			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		508,906							4,183	4,183			
PH7133338314	SAN DIEGO	CA		10/29/2015		857,329							4,515	4,515			
PH7133338546	MANCHESTER	MA		08/07/2015		594,990							3,234	3,234			
PH7133340690	AUSTIN	TX		06/05/2015		732,714							4,026	4,026			
PH7133340716	TUCSON	AZ		04/24/2015		438,421							2,423	2,423			
PH7133341524	OAKDALE	CA		05/22/2015		506,864							2,655	2,655			
PH7133343231	WOODINVILLE	WA		04/24/2015		562,536							2,947	2,947			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		591,149							3,139	3,139			
PH7133367032	TUCSON	AZ		06/05/2015		473,233							2,466	2,466			
PH7133421086	HOUSTON	TX		06/05/2015		875,065							4,629	4,629			
PH7133423496	WALL TOWNSHIP	NJ		07/24/2015		715,472							3,681	3,681			
PH7133425574	SUMMIT	NJ		05/22/2015		885,208							4,579	4,579			
PH7133461942	CRANBURY	NJ		02/12/2016		662,834							3,175	3,175			
PH7133467899	BELLAIRE	TX		05/22/2015		716,571							3,725	3,725			
PH7133508072	SAN DIEGO	CA		07/10/2015		461,175							2,344	2,344			
PH7133510508	WAYZATA	MN		07/10/2015		585,019							3,648	3,648			
PH7133512777	DAVIS	CA		07/10/2015		523,709							2,768	2,768			
PH7133513403	SAN DIEGO	CA		08/07/2015		581,065							2,860	2,860			
PH7133513825	LOS ALAMITOS	CA		10/29/2015		670,420							3,342	3,342			
PH7133548417	CARY	NC		06/19/2015		401,798							2,169	2,169			
PH7133549670	MONTCLAIR	NJ		06/19/2015		487,612							2,938	2,938			
PH7133701008	CHAGRIN FALLS	OH		07/10/2015		463,913							3,663	3,663			

SCHEDULE B - PART 3

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

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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					
PH7133701495	ACTON	MA		09/18/2015		649,060							3,212	3,212			
PH7133704077	NAPLES	FL		01/15/2016		626,793							3,198	3,198			
PH7133705280	SYOSSET	NY		10/16/2015		629,482							4,691	4,691			
PH7133737564	CARLISLE	PA		07/10/2015		473,264							3,298	3,298			
PH7133739461	MILLBRAE	CA		07/10/2015		1,307,859							35,601	35,601			
PH7133740048	CHANDLER	AZ		06/19/2015		483,879							5,338	5,338			
PH7133740170	GLEN ROCK	NJ		07/24/2015		642,279							3,338	3,338			
PH7133741137	MEDFORD	NJ		08/21/2015		451,933							2,275	2,275			
PH7133780184	MOORESTOWN	NJ		08/21/2015		468,057							2,437	2,437			
PH7133784905	FORT WORTH	TX		06/19/2015		418,001							9,990	9,990			
PH7133785928	WESTFIELD	NJ		08/21/2015		518,651							2,626	2,626			
PH7133788401	SPRING	TX		06/05/2015		620,291							3,209	3,209			
PH7133822424	LA MESA	CA		07/24/2015		666,069							3,504	3,504			
PH7133822515	CHATHAM	NJ		07/24/2015		1,502,763							7,570	7,570			
PH7133823513	SOUTHLAKE	TX		06/05/2015		513,934							8,498	8,498			
PH7133827027	PORTSMOUTH	RI		07/24/2015		440,297							2,242	2,242			
PH7133827191	MANHASSET	NY		08/07/2015		781,908							4,335	4,335			
PH7133827720	COLLEYVILLE	TX		07/10/2015		461,027							2,400	2,400			
PH7133829791	FLOWER MOUND	TX		07/10/2015		432,527							2,261	2,261			
PH7133864327	NEWCASTLE	WA		07/10/2015		646,997							3,479	3,479			
PH7133864400	INDIAN LAND	SC		07/10/2015		408,491							2,918	2,918			
PH7133865357	MAPLEWOOD	NJ		07/24/2015		577,313							2,928	2,928			
PH7133866298	WYNNEWOOD	PA		07/24/2015		631,439							3,285	3,285			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		520,980							2,588	2,588			
PH7133904875	BELMONT	MA		09/18/2015		627,891							3,190	3,190			
PH7133924352	WHITE PLAINS	NY		09/18/2015		468,692							2,260	2,260			
PH7133925177	WESTFIELD	NJ		08/21/2015		461,358							2,324	2,324			
PH7134018097	LONGMONT	CO		08/07/2015		997,317							5,145	5,145			
PH7134018154	CERRITOS	CA		07/24/2015		798,174							12,203	12,203			
PH7134018576	SAN MATEO	CA		12/11/2015		832,063							4,214	4,214			
PH7134019533	HOLMDEL	NJ		09/18/2015		763,049							3,847	3,847			
PH7134020176	TROPHY CLUB	TX		07/24/2015		471,953							2,412	2,412			
PH7134022768	SMITHTOWN	NY		09/18/2015		593,933							3,037	3,037			
PH7134062202	WESTFIELD	NJ		07/24/2015		510,529							2,656	2,656			
PH7134062590	FAIRFIELD	CA		08/21/2015		574,026							2,915	2,915			
PH7134065601	DAVIE	FL		08/21/2015		691,174							3,497	3,497			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		411,072							2,150	2,150			
PH7134069736	MENDHAM	NJ		08/21/2015		634,921							3,398	3,398			
PH7134102461	WESTFIELD	NJ		08/21/2015		845,655							4,195	4,195			
PH7134103667	PRINCETON	NJ		10/16/2015		919,139							4,568	4,568			
PH7134104392	AVON	CO		08/07/2015		627,339							3,082	3,082			
PH7134106454	LARCHMONT	NY		09/18/2015		624,576							2,987	2,987			
PH7134107569	WEST CHESTER	PA		09/18/2015		452,522							2,297	2,297			
PH7134110944	CUMBERLAND	RI		08/07/2015		417,296							3,396	3,396			
PH7134142632	LAKE BLUFF	IL		10/16/2015		512,096							2,587	2,587			
PH7134162812	REDMOND	WA		08/21/2015		573,691							2,914	2,914			
PH7134163687	RYE BROOK	NY		09/18/2015		861,560							4,337	4,337			
PH7134198154	REDMOND	WA		08/21/2015		643,124							3,254	3,254			
PH7134198915	WESTON	FL		09/18/2015		458,486							2,634	2,634			
PH7134219836	TENAFLY	NJ		09/18/2015		803,425							3,986	3,986			
PH7134221402	SUMMIT	NJ		09/29/2015		1,272,427							6,442	6,442			
PH7134254395	WESTMINSTER	CO		12/11/2015		482,381							2,303	2,303			
PH7134270151	OWENS CROSS ROADS	AL		08/21/2015		499,414							2,492	2,492			
PH7134271498	WINTER GARDEN	FL		09/18/2015		442,111							2,298	2,298			
PH7134271704	WESTFIELD	NJ		09/18/2015		584,992							3,363	3,363			
PH7134272678	PARAMUS	NJ		09/18/2015		707,902							3,610	3,610			
PH7134275929	FREMONT	CA		10/29/2015		525,714							2,519	2,519			
PH7134310114	SAN RAMON	CA		10/16/2015		725,908							3,501	3,501			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		428,530							2,219	2,219			
PH7134457824	TUCSON	AZ		09/18/2015		425,694							2,517	2,517			

SCHEDULE B - PART 3

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

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PH7134457956	RALEIGH	NC		09/18/2015		561,606							2,807	2,807			
PH7134458079	GOODYEAR	AZ		12/11/2015		424,098							2,139	2,139			
PH7134461867	SAINT CHARLES	IL		09/18/2015		442,786							2,237	2,237			
PH7134462972	FEDERAL WAY	WA		09/18/2015		569,096							4,087	4,087			
PH7134522817	ANDOVER	MA		02/12/2016		487,154							27,764	27,764			
PH7134674477	STAMFORD	CT		11/13/2015		854,458							4,537	4,537			
PH7134676084	COMMACK	NY		11/13/2015		507,320							2,533	2,533			
PH7134676589	CENTENNIAL	CO		09/29/2015		596,832							2,972	2,972			
PH7134678882	PRINCETON	NJ		12/11/2015		536,331							2,943	2,943			
PH7134682256	MAPLEWOOD	NJ		11/13/2015		460,802							2,187	2,187			
PH7134714778	TUCSON	AZ		10/16/2015		515,581							3,752	3,752			
PH7134718399	BERWYN	PA		10/16/2015		673,221							3,469	3,469			
PH7134723019	WESTPORT	CT		12/23/2015		853,586							4,472	4,472			
PH7134723191	HOWELL	MI		12/11/2015		475,137							3,352	3,352			
PH7134723431	PARKER	CO		10/29/2015		455,870							2,285	2,285			
PH7134796304	ALEXANDRIA	VA		12/11/2015		597,766							2,921	2,921			
PH7134797963	HIGHLANDS RANCH	CO		10/29/2015		426,991							2,299	2,299			
PH7134800122	WESTFIELD	NJ		12/11/2015		518,205							2,583	2,583			
PH7134805360	WESTFORD	MA		03/11/2016		574,227							2,840	2,840			
PH7134840003	TAMPA	FL		10/29/2015		562,112							2,829	2,829			
PH7134840169	ARLINGTON	VA		10/16/2015		750,453							56,161	56,161			
PH7134842876	ARLINGTON	VA		11/13/2015		548,241							3,140	3,140			
PH7134844278	HALF MOON BAY	CA		01/28/2016		507,274							7,490	7,490			
PH7134891295	MCKINNEY	TX		10/16/2015		441,733							2,736	2,736			
PH7134949747	DENVER	CO		12/11/2015		474,751							4,171	4,171			
PH7134951453	WOODCLIFF LAKE	NJ		12/11/2015		617,957							3,008	3,008			
PH7134953244	MALVERN	PA		12/11/2015		521,109							2,632	2,632			
PH7134999361	RAYNHAM	MA		02/12/2016		436,998							2,108	2,108			
PH7135019193	ARLINGTON	VA		01/15/2016		916,598							4,676	4,676			
PH7135056070	TRAFFORD	PA		04/22/2016		558,139							3,002	3,002			
PH7135074651	HOCKLEY	TX		03/25/2016		449,351							3,454	3,454			
PH7135083538	LAFAYETTE	CO		01/15/2016		427,019							2,759	2,759			
PH7135085988	CAMAS	WA		12/23/2015		454,049							2,312	2,312			
PH7135132293	TUCSON	AZ		01/15/2016		735,937							3,821	3,821			
PH7135211105	PLEASANTON	CA		12/11/2015		738,345							3,874	3,874			
PH7135240666	NAPLES	FL		03/11/2016		473,216							2,365	2,365			
PH7135281728	MOUNT PLEASANT	SC		12/23/2015		462,676							2,330	2,330			
PH7135288749	NEEDHAM	MA		12/23/2015		790,472							4,289	4,289			
PH7135338270	PLANDOME	NY		12/11/2015		969,631							4,858	4,858			
PH7135338999	SCOTTSDALE	AZ		01/15/2016		599,686							2,980	2,980			
PH7135348469	AUSTIN	TX		01/28/2016		610,468							2,941	2,941			
PH7135353089	AURORA	CO		03/25/2016		496,811							2,451	2,451			
PH7135362676	FLEMINGTON	NJ		04/08/2016		622,426							3,066	3,066			
PH7135395585	FAIR HAVEN	NJ		04/08/2016		804,938							4,186	4,186			
PH7135399710	SUMMIT	NJ		01/15/2016		700,297							3,592	3,592			
PH7135406804	CARLSBAD	CA		01/15/2016		924,932							4,728	4,728			
PH7135532245	CLAREMONT	CA		02/12/2016		650,533							3,114	3,114			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		734,067							3,578	3,578			
PH7135556475	RIPON	CA		01/28/2016		625,177							5,205	5,205			
PH7135941057	NEEDHAM	MA		02/12/2016		662,523							3,876	3,876			
PH7136100851	CAMBRIA	CA		04/08/2016		642,655							3,014	3,014			
PH7136101644	MIAMI	FL		02/26/2016		431,209							2,175	2,175			
PH7136104622	TUCSON	AZ		02/12/2016		581,170							3,450	3,450			
PH7136358939	BOCA RATON	FL		03/25/2016		559,412							2,645	2,645			
PH7136393464	ENGLEWOOD	CO		03/25/2016		639,391							3,162	3,162			
PH7136743734	LIVERMORE	CA		04/22/2016		709,915							3,689	3,689			
PH7136885105	MOORESTOWN	NJ		04/08/2016		487,048							2,531	2,531			
0299999. Mortgages with partial repayments						8,541,774,706							57,128,502	57,128,502			
0599999 - Totals						8,970,911,542		(66,798)			(66,798)		523,423,897	523,877,285			

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
12496#-10-2	CCM Series 2, LLC	Wilmington	DE	Covariance Capital Management, Inc.	2	06/30/2011			73,712			100.000
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			1,470,850			100.000
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			35,573			100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									1,580,135			XXX
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			485,999		11,013,001	32.680
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			94,826		4,130,248	7.050
000000-00-0	Alisio Holdings, LP	Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3		145,719		1,283,296	4.490
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		62,319		25,132,541	6.040
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			171,346		1,095,958	6.121
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3		614,984		17,037,857	8.520
000000-00-0	Audax Private Equity Fund V, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3		3,006,742		21,318,865	3.270
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		33,104		9,055,145	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		332,999		34,910,826	5.050
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Avista Capital Partners IV GP LP		01/22/2018	3		5,024,793		18,149,717	6.667
000000-00-0	BC European Capital IX, L.P.	London	GBR	CIE Management IX Limited		12/23/2011	3		352,654		659,326	0.374
000000-00-0	BC European Capital VIII, L.P.	London	GBR	CIE Management II Limited		12/13/2005	3		27,962		8,250,234	2.636
000000-00-0	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Bamboo Finance SA		12/01/2015			210,000		4,410,000	37.175
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3		165,700		1,738,539	5.960
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC		08/25/2011	3		66,575		1,050,360	0.337
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3		4,326,407		15,500,239	8.100
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Blackstone Group		01/14/2003	3		23,308		1,756,676	1.024
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group		02/06/2006	3		50,061		8,767,178	0.803
000000-00-0	Blue Point Capital Partners IV, L.P.		DE	Blue Point Capital Partners		08/24/2018	3	3,262,397			31,737,603	4.790
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			1,170,854		12,289,158	11.889
000000-00-0	Blue Water Energy Fund I-A, L.P.	St. Peter Port	GGY	Blue Water Energy LLP		10/05/2012			2,614,687		3,850,960	6.170
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		651,213		4,859,344	5.385
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3		320,750		8,633,317	1.192
000000-00-0	CHG PPC Investor, LLC	Wilmington	DE	PPC Partners		03/28/2018	3		30,000			2.277
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital		04/25/2016	3		210,686		20,928,783	7.430
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		54,683		2,365,197	5.555
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	The Carlyle Group		07/06/2007	3		2,855		13,559,381	0.547
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		1,789,465		5,128,728	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		193,696		23,897,510	7.500
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		1,525,435		1,331,097	2.976
000000-00-0	Clarendon Capital Fund I, LP		DE	Clarendon Capital, LLC		07/23/2018	3	76,087			19,923,913	14.286
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Clayton, Dublier & Rice, LLC		03/27/2018	3		5,289,682		21,709,983	0.306
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		5,279,333		7,888,035	2.682
000000-00-0	Creation Investments Social Ventures Fund III	Wilmington	DE	Creation Investments Capital Management, LLC		07/21/2015			2,300,000		1,980,000	16.000
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018			3,750,000		16,250,000	20.000
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC		06/29/2011			129,639		622,098	1.510
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group		01/16/2014			214,616		2,819,403	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			9,090,414		16,913,146	3.300
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		3,402,263		14,444,725	4.350
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3		100,000		1,350,000	15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		6,840,000		8,880,000	10.901
000000-00-0	First Reserve Fund XII, L.P.	George Town	CYM	First Reserve Corporation		11/14/2008			2,606,601			1.731
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital		03/30/2015	3		959,416		1,486,741	6.396
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		1,490,348		15,280,163	4.161
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	GI Partners		10/01/2008	3		43,098		876,394	3.219
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		2,026,378		31,427,650	1.451
000000-00-0	GP EMERGENCY POWER HOLDINGS, L.P.		DE	Graham Partners		07/02/2018	3	1,500,000				2.624
000000-00-0	GenNx/PAG Holdings, LLC		DE	GenNx360 GP II, LLC		07/26/2018	3	5,000,000				7.910
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 GP II, LLC		05/12/2014	3		4,089,487		6,278,512	6.535
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3		2,936,885		1,617,767	1.240
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners		04/21/2016	3		6,695,979		10,173,077	5.455
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital		07/25/2011	3		179,175			7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital		04/06/2015	3		356,000		20,199,316	4.706
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			183,844		4,961,646	15.625
000000-00-0	Gryphon Partners V, L.P.		DE	Gryphon Advisors, LLC		08/30/2018	3	20,135,162			39,864,839	6.731
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		443,874		27,232,589	5.146
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		53,999		4,659,733	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		149,233		22,898,415	3.750
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		14,448		6,260,102	2.050

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	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		771,710		13,338,471	1.600
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3		3,269,232		41,842,791	14.630
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		940,102		5,079,222	2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners		06/13/2017	3		4,874,505		32,517,207	1.818
000000-00-0	LNK Partners II, L.P.	Wilmington	DE	LNK Partners, LP		01/03/2012	3		148,942		1,039,250	7.728
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power Group		06/27/2007			430,284		7,314,431	3.100
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd		12/28/2017			374,106		14,048,080	10.620
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			354,853		2,302,656	5.000
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Lime Rock Partners		10/02/2008			86,198		1,677,746	5.925
000000-00-0	Lime Rock Resources IV	George Town	CYM	Lime Rock Resources		06/13/2016			92,721		15,369,841	5.740
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010			72,702		2,510,124	4.141
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013			351,358		710,953	25.000
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		07/31/2006	3		17,128		20,557,061	2.447
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3		62,845		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		7,293,163		19,396,373	1.000
000000-00-0	Mandala Ag SPV	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			594,691		2,296,130	38.600
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			657,221		8,848,286	25.926
000000-00-0	Mandala Food Fund II Sidecar	Port Louis	MUS	Mandala		12/17/2015			453,141		5,175,737	23.100
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010			59,314			0.986
000000-00-0	MatlinPatterson Global Opportunities Partners III, L.P.	Wilmington	DE	MatlinPatterson Global Advisors, LLC		06/22/2007			121,307		2,292,407	2.597
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3		5,658,585		30,115,461	4.000
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3		3,558,878		15,394,228	7.595
000000-00-0	My Eye Dr. (Equity Co-Invest)	Wilmington	DE	Altas Partners LP		10/16/2015	3		54,766		5,757,456	8.021
000000-00-0	NEXT LEVEL HOLDING COMPANY, LLC	Wilmington	DE	Next Level Holdings, LLC		08/09/2018	3	15,000,000				4.425
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners		10/27/2014	3		13,692		9,398,883	12.875
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners		12/14/2016	3		3,569,822		24,822,952	6.167
000000-00-0	North Haven Goldfinch Topco, LLC	Wilimington	DE	North Haven Goldfinch Topco, LLC		06/18/2018	3		12,555			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		1,700,483		20,580,879	1.111
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3	5,079,409			34,920,591	3.346
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		251,620		43,405,377	7.548
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		10/17/2014	3		139,592		5,353,040	6.616
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3		19,093		1,021,949	2.108
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		1,453,506		219,891	6.413
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			1,200,619		3,834,450	1.030
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Providence Equity Partners		03/16/2007	3		14,877		4,962,263	0.827
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		997,277		25,296,857	2.192
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		245,440		22,174,341	2.699
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors		09/26/2017	1		517,454		7,648,141	4.100
000000-00-0	Resolute Fund II, LP	Wilmington	DE	The Jordan Company		10/15/2007	3		49,860		6,097,387	1.817
000000-00-0	Resolute Fund III, LP	Wilmington	DE	The Jordan Company		06/11/2014	3		150,680		3,573,729	1.094
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3	2,966,077			37,333,923	13.190
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Rhone Capital		07/22/2015	3		173,842		20,924,238	2.188
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3		408,163		1,766,816	13.301
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3		2,281,037		15,128,064	5.025
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	The Riverside Company		12/06/2013	3		1,473,801		8,432,465	3.333
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		4,690,105		13,591,563	7.568
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3	414,192	1,151,134		28,434,674	10.000
000000-00-0	SW Ingredients Blocker, LLC	Wilimington	DE	Palladium Equity Partners		07/02/2018	3	25,000,000	25,629			9.733
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		439,631		19,145,199	4.380
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		1,832,000		11,288,363	7.036
000000-00-0	TAILWIND DISTINCT INVESTOR, LP	Wilmington	DE	Tailwind Capital Partners		03/30/2016	3		5,750			6.928
000000-00-0	TI Sponsor Co-Invest, L.P.		DE	Gryphon Partners		08/31/2018	3	4,000,000			1,400,000	1.949
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Texas Pacific Group		04/17/2008	3		1,273,881		10,585,749	0.954
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners		05/15/2015	3		2,351,320		5,378,686	3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3	2,895,412			37,104,588	3.370
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		123,470		15,921,996	3.240
000000-00-0	Trident IV, LP	George Town	CYM	Stone Point Capital LLC		05/10/2007	3		25,822		7,606,694	3.640
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Trident Capital VII, LP		12/18/2017	3		5,911		17,332,977	0.695
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Trilantic Capital Management, LLC		05/01/2013	3		507,417		6,334,834	2.404
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		1,164,756		4,608,781	14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		181,483		29,457,975	10.000
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.		12/19/2014	3		2,404,868		6,182,437	9.251
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		274,961		25,641,909	7.407
000000-00-0	Vertical Venture Partners II, L.P.	Wilmington	DE	Vertical Venture Partners, LLC		08/21/2018	1	2,000,000			8,000,000	25.000

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	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3		618,397		58,988,560	4.800
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Warburg Pincus LLC		01/19/2016	3		4,855,500		13,377,000	0.312
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			617,784		6,200,071	1.797
000000-00-0	White Deer Energy, L.P.	George Town	CYM	White Deer Energy		10/30/2009			146,736		14,925,017	12.160
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		4,870,778		23,921,611	4.824
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		636,438		14,017,337	7.216
1599999. Joint Venture Interests - Common Stock - Unaffiliated								87,328,736	155,559,470		1,571,014,465	XXX
000000-00-0	EPP LFG I, LLC	Wilmington	DE	Energy Power Partners		11/03/2011			162,033		1,138,325	49.000
000000-00-0	Almond Processors, LLC	Wilmington	DE	Treehouse California Almonds, LLC		07/18/2011			33,236			100.000
000000-00-0	Growth Capital Fund I, LP	Dover	DE	Winslow Capital Management, LLC		01/04/2016	1		18,800,000		13,160,000	94.000
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			268,323			100.000
000000-00-0	Liberty M & R SPV II, LP	Wilmington	DE	Energy & Minerals Group		03/12/2010			89,794		21,493	100.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			3,391,676		58,713,901	100.000
000000-00-0	TIAA Separately Managed Account Strategies, LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			1,150,000			100.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			53,892			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			475,145			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			530,759		121,504,444	100.000
000000-00-0	ActOil LLC	Wilmington	DE	RSP Permian, LLC		06/15/2011			440			100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			62,975			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			1,079		24,927	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			12,548,641		6,714,092	100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			10,000,443			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			1,747,451		4,300,030	100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									113,065,887		205,577,212	XXX
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Enterprise Homes, Inc.		07/28/2017			25,000,000			70.364
000000-00-0	NRFC Inception IA, LP	Wilmington	DE	Northstar		07/13/2015			19,194,211			49.000
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Northstar		07/13/2015			2,226,238			49.000
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar		02/15/2013			(3,102,402)			49.000
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Northstar		07/13/2015			3,102,487			49.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar		02/15/2013			(21,420,195)			49.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			53,726		7,294,183	3.185
1799999. Joint Venture Interests - Real Estate - Unaffiliated									25,054,065		7,294,183	XXX
	485 Properties LLC	N/A	DE	TIAA		12/17/1997			23,727			100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar		04/01/2013			130,532			49.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			395			100.000
	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			107,419			100.000
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Northstar		05/01/2013			85		319,596	49.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			134,359			100.000
	T-C SMA I LLC	N/A	DE	TIAA		12/14/2006			47,180			100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			5,308			100.000
	T-C US Super Regional Mall Fund LP	Honolulu	HI	T-C US Super Regional Mall Fund GP LLC		07/09/2015			159,314,447			22.220
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			1,860			100.000
	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC		06/01/2018			30,395,400			49.020
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			1,358			100.000
	RT Tri State LLC	Stamford	CT	Reckson Operating Partnership, LP.		09/28/2000			178			49.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			5,814,726		8,965,197	100.000
	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			75,216			100.000
000000-00-0	TIAA Global Ag Holdco, LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		06/03/2011			15,244,709		166,511,192	100.000
	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			92,650			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			4,795,421		47,388,431	100.000
	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016			16,186			100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			6,750,775		114,600,000	100.000
	T-C 699 Bourke Street LLC	N/A	DE	TIAA		02/20/2014			2,351			100.000
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998			570			100.000
	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		09/26/2014			8,633			100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			807			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
	T-C 101 Miller Street Holding Company LLC	N/A	DE	TIAA		10/10/2014			(35,755)			100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011			440			100.000
	T-C Europe LP	N/A	DE	TIAA		11/18/2014		26,389,062	194,363			100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011			440			100.000
	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			4,895			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	L&C Special Member Holdco, LLC		07/01/2015			355		27,242,702	57.430
	T-C UK RE Holdings I LLC	N/A	DE	TIAA		06/17/2016			3,927			100.000
	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			5,308,768			100.000
	TGA Japan Holdings, LLC	N/A	DE	TIAA		08/10/2016			1,210			100.000
	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			472,240			100.000
	T-C 400 Montgomery LLC	N/A	DE	TIAA		08/03/2016			448,957			100.000
	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			45,439			100.000
	T-C MV Member LLC	N/A	DE	TIAA		12/02/2016			34,853,495			100.000
	TGA MKP Member LLC	N/A	DE	TIAA		03/17/2017			85,050,000			100.000
	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			6,644,241			100.000
	TGA APAC Fund Holdings, LLC	N/A	DE	TIAA		07/20/2017			1,600,000			100.000
	Casa Student Housing Fund Holdings, LLC	N/A	DE	TIAA		10/08/2014			407,606			100.000
	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018		18,626,540	48,013			100.000
	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			17,211,313			100.000
												0.000
1899999. Joint Venture Interests - Real Estate - Affiliated								45,015,602	375,224,239		365,027,118	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	3	03/19/1998			40,520		1,605,036	15.520
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP		07/17/2017			4,193,831		66,080,000	10.000
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									4,234,351		67,685,036	XXX
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.		11/17/2016			174,178			100.000
000000-00-0	T-CSMA III, LLC	Wilmington	DE	TIAA		02/23/2010			65			100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									174,243			XXX
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Benefit Street Partners Debt Fund IV GP LP		03/27/2017	2		3,503,949		12,964,089	2.336
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		262,410		3,981,350	13.720
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		1,984,065		2,328,349	13.820
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2		1,075,659		8,069,706	4.397
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010			16,210		3,034,452	1.449
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			100,000		5,943,423	6.689
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		571,214		1,825,975	3.478
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	OrbiMed Advisors		08/30/2011	1		134,312			2.493
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		1,582,766		12,034,592	4.912
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		432,312		12,760,194	14.012
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Vestar Capital Partners		03/30/2012	3		3,212,329			8.379
2199999. Joint Venture Interests - Other - Unaffiliated									12,875,226		62,942,130	XXX
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Churchill Asset Management		07/21/2016	3		4,706,424		24,986,404	31.380
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			65		8,931,757	50.000
000000-00-0	SBMC Holdings LLC	Wilmington	DE	TIAA		06/19/2013			65			49.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			2,780			100.000
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	TIAA		12/22/2009			355			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									4,709,689		163,919,391	XXX
000000-00-0	TIAA Charitable, Inc	Wilmington	DE	TIAA		10/30/2014		15,000,000			8,000,000	0.000
2799999. Non-collateral Loans - Unaffiliated								15,000,000			8,000,000	XXX
4499999. Total - Unaffiliated								102,328,736	197,723,112		1,716,935,814	XXX
4599999. Total - Affiliated								45,015,602	494,754,193		734,523,721	XXX
4699999 - Totals								147,344,338	692,477,305		2,451,459,535	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Fund Distribution	11/15/2017	09/12/2018	7,573							7,573	7,573				
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Fund Distribution	07/07/2008	09/06/2018	5,394,944							5,394,944	5,394,944				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	09/27/2018	2,898,105							2,898,105	2,898,105				
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	Fund Distribution	09/05/2008	08/14/2018	3,300,980							3,300,980	3,300,980				
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	01/18/2013	09/21/2018	1,994,082							1,994,082	1,994,082				
000000-00-0	Audax Private Equity Fund V, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	08/22/2018	2,837,218							2,837,218	2,837,218				
000000-00-0	Avenue Asia Special Situations Fund IV, L.P.	George Town	CYM	Liquidation	06/30/2006	08/31/2018	425,373	641,678		641,678				(216,305)			(15,261)	(15,261)	
000000-00-0	Avista Capital Partners IV LP	Wilmington	DE	Fund Distribution	01/22/2018	09/21/2018	(441,904)							(441,904)	(441,904)				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Fund Distribution	12/23/2011	09/25/2018	140,065						2,067	142,132	140,065	(2,067)		(2,067)	
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Fund Distribution	12/13/2013	08/27/2018	(1,951,096)							(1,951,096)	(1,951,096)				
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Fund Distribution	08/25/2011	08/31/2018	230,293							230,293	230,293				
000000-00-0	Berkshire Partners VI, L.P.	Boston	MA	Fund Distribution	07/11/2002	08/31/2018	243,598							243,598	243,598				
000000-00-0	Berkshire Partners VII	Wilmington	DE	Fund Distribution	11/15/2006	08/31/2018	200,213							200,213	200,213				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	09/04/2018	107,326							107,326	107,326				
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	01/14/2003	09/13/2018	1,548,645							1,548,645	1,548,645				
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	02/06/2006	08/01/2018	17,073							17,073	17,073				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	07/30/2018	460,640							460,640	460,640				
000000-00-0	Blue Water Energy Fund I-A, L.P.	St. Peter Port	GGY	Fund Distribution	10/05/2012	08/31/2018	1,642,203							1,642,203	1,642,203				
000000-00-0	CATALYST MICROFINANCE INVESTORS (CMI)	Port Louis	MUS	Fund Distribution	02/08/2008	08/08/2018	4,219,305							4,219,305	4,219,305				
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	Fund Distribution	09/02/2005	07/06/2018	39,426						6,175	45,601	39,426	(6,175)		(6,175)	
000000-00-0	CVC European Equity Partners V, LP	George Town	CYM	Fund Distribution	07/21/2008	08/13/2018	945,597						117,087	1,062,685	945,597	(117,087)		(117,087)	
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Fund Distribution	02/03/2014	09/04/2018	(873,275)							(873,275)	(873,275)				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	09/27/2018	1,589,961							1,589,961	1,589,961				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	08/24/2018	1,079,110							1,079,110	1,079,110				
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Fund Distribution	03/19/2013	08/14/2018	1,209,008							1,209,008	1,209,008				
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	Fund Distribution	12/29/2015	08/08/2018	405,939							405,939	405,939				
000000-00-0	Cerberus Institutional Partners L.P. Series III	Wilmington	DE	Fund Distribution	12/16/2003	08/23/2018	180,893							180,893	180,893				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	08/20/2018	994,755							994,755	994,755				
000000-00-0	Crown Rock Minerals Co-Investment L.P.	George Town	CYM	Liquidation	04/29/2016	07/19/2018	91,123,309	(16,455,310)				(16,455,310)		107,578,619			(11,730)	(11,730)	
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	08/15/2018	628,733							628,733	628,733				
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	Fund Distribution	06/29/2011	08/16/2018	2,332							2,332	2,332				
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Fund Distribution	01/16/2014	09/28/2018	263,411							263,411	263,411				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	09/12/2018	2,290,537							2,290,537	2,290,537				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	08/20/2018	335,399							335,399	335,399				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	09/21/2018	257,845							257,845	257,845				
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Fund Distribution	12/26/2012	08/22/2018	2,036,656							2,036,656	2,036,656				
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	Fund Distribution	10/01/2008	09/28/2018	2,751,265							2,751,265	2,751,265				
000000-00-0	GI Partners Fund V LP	Wilmington	DE	Fund Distribution	02/16/2018	07/27/2018	3,500							3,500	3,500				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	08/14/2018	3,404,602							3,404,602	3,404,602				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Fund Distribution	10/01/2015	09/27/2018	5,217,788							5,217,788	5,217,788				
000000-00-0	Granite Global Ventures III, L.P.	Wilmington	DE	Fund Distribution	11/01/2006	08/15/2018	735,205							735,205	735,205				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	09/25/2018	74,212							74,212	74,212				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	09/07/2018	1,011,911							1,011,911	1,011,911				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	09/11/2018	2,999,261							2,999,261	2,999,261				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	07/12/2004	08/15/2018	106,754							106,754	106,754				
000000-00-0	Harvest Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/19/2002	08/07/2018	1,756,175							1,756,175	1,756,175				
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	09/13/2018	7,523,853							7,523,853	7,523,853				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	07/03/2018	2,471,214							2,471,214	2,471,214				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	07/20/2018	142,823							142,823	142,823				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	09/17/2018	4,376,467							4,376,467	4,376,467				
000000-00-0	Jefferies Capital Partners IV LP	Wilmington	DE	Fund Distribution	07/19/2005	09/24/2018	64,787							64,787	64,787				
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	Fund Distribution	12/28/2017	08/10/2018	3,912,644							3,912,644	3,912,644				

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	Lime Rock Partners V, L.P.	George Town	CYM	Fund Distribution	10/02/2008	09/27/2018	441,180							441,180	441,180				
000000-00-0	Lime Rock Resources IV	George Town	CYM	Fund Distribution	06/13/2016	09/26/2018	132,714							132,714	132,714				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	08/29/2018	689,858							689,858	689,858				
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Fund Distribution	11/29/2013	09/24/2018	351,358							351,358	351,358				
000000-00-0	MPP FSG Holdings, LLC	Wilmington	DE	Fund Distribution	12/14/2017	09/06/2018	37,596							37,596	37,596				
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.	Wilmington	DE	Fund Distribution	07/31/2006	08/30/2018	17,128							17,128	17,128				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	07/03/2018	222,590							222,590	222,590				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	08/29/2018	780,355							780,355	780,355				
000000-00-0	Mandala Ag SPV	Port Louis	MUS	Fund Distribution	09/06/2013	09/24/2018	594,691							594,691	594,691				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	09/24/2018	326,797							326,797	326,797				
000000-00-0	Mandala Food Fund II Sidecar	Port Louis	MUS	Fund Distribution	12/17/2015	09/26/2018	293,545							293,545	293,545				
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Fund Distribution	07/20/2010	09/14/2018	362,144							362,144	362,144				
000000-00-0	MatlinPatterson Global Opportunities Partners III, L.P.	Wilmington	DE	Fund Distribution	06/22/2007	08/24/2018	6,865,363							6,865,363	6,865,363				
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	Fund Distribution	04/26/2018	08/15/2018	20,440							20,440	20,440				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	08/13/2018	(1,181,880)							(1,181,880)	(1,181,880)				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	07/31/2018	13,706							13,706	13,706				
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Fund Distribution	12/14/2016	08/14/2018	(2,042,660)							(2,042,660)	(2,042,660)				
000000-00-0	Newbridge Asia IV, L.P.	George Town	CYM	Fund Distribution	09/27/2005	09/28/2018	45,636							45,636	45,636				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	03/12/2007	09/27/2018	166,742							166,742	166,742				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	09/24/2018	766,544							766,544	766,544				
000000-00-0	OCM Principal Opportunties Fund IV, LP	George Town	CYM	Fund Distribution	03/12/2007	08/01/2018	408,321							408,321	408,321				
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	Fund Distribution	05/12/2017	08/30/2018	5,036,684							5,036,684	5,036,684				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	08/14/2018	1,910,934							1,910,934	1,910,934				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	09/14/2018	1,310,935							1,310,935	1,310,935				
000000-00-0	PPC Fund II, LP	Wilmington	DE	Fund Distribution	04/26/2018	08/10/2018	942,102							942,102	942,102				
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Fund Distribution	10/17/2014	08/14/2018	3,103,498							3,103,498	3,103,498				
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Fund Distribution	04/04/2014	08/01/2018	3,067,318							3,067,318	3,067,318				
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Fund Distribution	05/10/2012	08/24/2018	6,562,767							6,562,767	6,562,767				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	09/28/2018	1,692,312							1,692,312	1,692,312				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	09/28/2018	1,665,341							1,665,341	1,665,341				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	09/20/2018	328,782							328,782	328,782				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	08/29/2018	2,939,439							2,939,439	2,939,439				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	07/26/2018	7,229							7,229	7,229				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	07/30/2018	19,269							19,269	19,269				
000000-00-0	REP TI Holdings, LLC	Wilmington	DE	Fund Distribution	09/30/2014	08/31/2018	1,500,000							1,500,000	1,500,000				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	07/16/2018	311,084							311,084	311,084				
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	09/11/2018	343,750							343,750	343,750				
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Fund Distribution	03/29/2012	09/14/2018	2,489,606							2,489,606	2,489,606				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Fund Distribution	12/06/2013	09/24/2018	150,779							150,779	150,779				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	09/20/2018	24,047							24,047	24,047				
000000-00-0	Russia Partners III, LP	George Town	CYM	Fund Distribution	08/14/2008	08/29/2018	143,685							143,685	143,685				
000000-00-0	SM Wellness Holdings, LLC	Wilmington	DE	Fund Distribution	02/27/2015	08/02/2018	3,000,000							3,000,000	3,000,000				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	08/21/2018	252,198							252,198	252,198				
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Fund Distribution	10/13/2015	08/30/2018	588,658							588,658	588,658				
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Fund Distribution	04/17/2008	09/28/2018	4,768,230							4,768,230	4,768,230				
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/15/2015	08/20/2018	906,550							906,550	906,550				
000000-00-0	Terra Firma Capital Partners III, L.P.	St. Peter Port	GGY	Fund Distribution	03/27/2007	09/21/2018	1,336,356						205,874	1,542,230	1,336,356	(205,874)		(205,874)	
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	Fund Distribution	08/31/2016	07/03/2018	8,045						230	8,275	8,045	(230)		(230)	
000000-00-0	Trident IV, LP	George Town	CYM	Fund Distribution	05/10/2007	09/10/2018	11,608,498							11,608,498	11,608,498				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	08/21/2018	495,967							495,967	495,967				
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Fund Distribution	05/01/2013	09/07/2018	2,965,608							2,965,608	2,965,608				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	08/31/2018	1,896,254							1,896,254	1,896,254				
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	Fund Distribution	01/17/2018	07/18/2018	17,196							17,196	17,196				

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	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	08/09/2018	636,658							636,658	636,658				
000000-00-0	WLR Recovery Fund IV, LP	Wilmington	DE	Fund Distribution	12/14/2007	09/28/2018	587,146							587,146	587,146				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	09/28/2018	320,379							320,379	320,379				
000000-00-0	Warburg Pincus Private Equity IX, L.P.	Wilmington	DE	Fund Distribution	08/05/2005	09/17/2018	610,361							610,361	610,361				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	08/30/2018	594,000							594,000	594,000				
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Fund Distribution	01/19/2016	07/09/2018	273,000							273,000	273,000				
000000-00-0	Washing Systems (Equity Co-Invest)	Wilmington	DE	Fund Distribution	11/30/2015	08/09/2018	3,000,000							3,000,000	3,000,000				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	09/27/2018	407,272							407,272	407,272				
000000-00-0	White Deer Energy, L.P.	George Town	CYM	Fund Distribution	10/30/2009	08/29/2018	2,031,653							2,031,653	2,031,653				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							241,502,491	(15,813,632)		641,678		(16,455,310)	331,433	257,647,557	149,953,809	(331,433)	(26,991)	(358,424)	
000000-00-0	CCM Series, LLC	Wilmington	DE	Fund Distribution	06/30/2011	09/28/2018	73,712							73,712	73,712				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	07/13/2018	19,211							19,211	19,211				
000000-00-0	Siguler Guff Third Avenue, L.P.	Wilmington	DE	Fund Distribution	06/18/2004	09/26/2018	227,039							227,039	227,039				
000000-00-0	TIAA Separately Managed Account Strategies, LLC	Wilmington	DE	Fund Distribution	06/30/2016	08/17/2018	26,835,975							26,835,975	26,835,975				
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	09/07/2018	54,757,928							54,757,928	54,757,928				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	08/29/2018	4,348,762							4,348,762	4,348,762				
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011	08/07/2018	3,921,108							3,921,108	3,921,108				
000000-00-0	ActOil LLC	Wilmington	DE	Fund Distribution	06/15/2011	07/31/2018	440							440	440				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	07/09/2018	255,262							255,262	255,262				
000000-00-0	730 Power Development LLC	Wilmington	DE	Fund Distribution	12/24/2014	07/03/2018	9,600,000							9,600,000	9,600,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							100,039,437							100,039,437	100,039,437				
000000-00-0	Avanath Affordable Housing I, LLC	Wilmington	DE	Fund Distribution	10/21/2010	09/28/2018	128,105							128,105	128,105				
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	06/21/2013	09/28/2018	142,744							142,744	142,744				
000000-00-0	Campbell Opp Timber Fund-A, L.P. (Temple Inland)	Wilmington	DE	Fund Distribution	02/29/2008	07/24/2018	34,573,399							34,573,399	34,573,399				
000000-00-0	China Designer Outlet Mall SA	Luxembourg	LUX	Fund Distribution	09/15/2014	08/22/2018	2,168,305							2,168,305	2,168,305				
000000-00-0	Community Reinvestments Partners II, LP	Wilmington	DE	Fund Distribution	09/19/2007	09/25/2018	148,689							148,689	148,689				
000000-00-0	Enterprise Multifamily Opportunity Fund I, LLC	Columbia	MD	Fund Distribution	06/30/2014	09/28/2018	2,111,613							2,111,613	2,111,613				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	08/01/2018	47,565							47,565	47,565				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	08/21/2007	09/07/2018	5,188,431							5,188,431	5,188,431				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/30/2010	07/27/2018	37,701							37,701	37,701				
000000-00-0	Gerding Edlen Green Cities Fund, L.P.	Wilmington	DE	Fund Distribution	11/23/2010	09/27/2018	189,924							189,924	189,924				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	05/02/2008	08/15/2018	52,500							52,500	52,500				
000000-00-0	NRFC Inception IA, LP	Wilmington	DE	Fund Distribution	07/13/2015	08/21/2018	9,756,732							9,756,732	9,756,732				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/13/2015	08/21/2018	6,151,880							6,151,880	6,151,880				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	02/15/2013	08/21/2018	364,693							364,693	364,693				
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Fund Distribution	07/13/2015	08/21/2018	930,868							930,868	930,868				
000000-00-0	NRFC Inception, LP	Wilmington	DE	Fund Distribution	02/15/2013	08/21/2018	11,057,522							11,057,522	11,057,522				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	08/01/2014	09/20/2018	1,368,670							1,368,670	1,368,670				
000000-00-0	Urban Strategy America Fund, L.P.	Wilmington	DE	Fund Distribution	03/30/2007	09/28/2018	916,765							916,765	916,765				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							75,336,106							75,336,106	75,336,106				
	485 Properties LLC	N/A	DE	TIAA	12/17/1997	09/30/2018	11,179							11,179	11,179				
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Fund Distribution	03/30/2015	08/15/2018	(60,779)						60,779		(60,779)	(60,779)		(60,779)	
	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	09/30/2018	392,397							392,397	392,397				
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Fund Distribution	04/01/2013	08/27/2018	577,525							577,525	577,525				
	T-C SMA I LLC	N/A	DE	TIAA	12/14/2006	09/30/2018	139							139	139				
	U.S. Cities Retail Fund LP	Various		VARIOUS	06/28/2018	09/30/2018	12,155,759							12,155,759	12,155,759				
	RT Tri State LLC	Stamford	CT	Reckson Operating Partnership, LP.	09/28/2000	09/30/2018		(44,648)				(44,648)		(44,470)	(44,470)				44,470
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	Fund Distribution	10/27/2005	09/26/2018	700,000							700,000	700,000				
	Canadian Pension Plan (TIAA GA)	McLean	VA	CPPIB-TIAA US REAL PROP FUND LP.	03/31/2007	09/30/2018	(144)							(144)	(144)				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	09/13/2018	3,129,819							3,129,819	3,129,819				

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
	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	09/30/2018	(82,575)							(82,575)	(82,575)				
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	Fund Distribution	11/19/1998	09/26/2018	1,170,492							1,170,492	1,170,492				
	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	09/30/2018	(58,957)							(58,957)	(58,957)				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	09/26/2018	328,711							328,711	328,711				
	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016	09/30/2018	(171,453)							(171,453)	(171,453)				
	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	09/30/2018	149,390							149,390	149,390				
	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	09/30/2018	725,033							725,033	725,033				
	T-C 101 Miller Street Holding Company LLC	N/A	DE	TIAA	10/10/2014	09/30/2018	(127,901)							(127,901)	(127,901)				
	T-C HV Member LLC	N/A	DE	TIAA	09/18/2014	09/30/2018		(1,620)				(1,620)		229,869	229,869				
	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	09/30/2018	29,551							29,551	29,551				
	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	09/30/2018	1,477,543							1,477,543	1,477,543				
	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	09/30/2018	1,025,143							1,025,143	1,025,143				
	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	09/30/2018	2,586,294							2,586,294	2,586,294				
1899999. Joint Venture Interests - Real Estate - Affiliated							23,957,166	(46,268)				(46,268)	60,779	24,203,344	24,142,565	(60,779)		(60,779)	44,470
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	09/21/2018	462,904							462,904	462,904				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	09/20/2018	5,216,351							5,216,351	5,216,351				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	11/26/2008	09/17/2018	74,490							74,490	74,490				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	08/27/2012	09/17/2018	67,963							67,963	67,963				
000000-00-0	TRUE NORTH High Yield Investment Fund II, LLC	Wilmington	DE	Fund Distribution	05/17/2010	07/26/2018	939,728							939,728	939,728				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							6,761,436							6,761,436	6,761,436				
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	09/05/2018	2,376,691							2,376,691	2,376,691				
000000-00-0	T-CSMA III, LLC	Wilmington	DE	Liquidation	02/23/2010	08/20/2018	580	(580)				(580)		1,160			(65)	(65)	194
000000-00-0	TIAA-CPPIB Commercial Mortgage Company, L.P.	Wilmington	DE	Liquidation	02/23/2010	08/21/2018	29,019	(29,019)				(29,019)		58,038					9,711
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							2,406,290	(29,599)				(29,599)		2,435,889	2,376,691		(65)	(65)	9,905
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	08/30/2018	57,935							57,935	57,935				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	09/12/2018	2,748,450							2,748,450	2,748,450				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	08/24/2018	204,525							204,525	204,525				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	09/28/2018	466,637							466,637	466,637				
000000-00-0	Clearwater Capital Partners Fund IV, L.P.	George Town	CYM	Fund Distribution	12/29/2011	09/10/2018	(1,060,336)							(1,060,336)	(1,060,336)				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	08/17/2018	1,611,382							1,611,382	1,611,382				
000000-00-0	FNMA (RES. DUE 4/25/20)	District of Columbia	DC	Fund Distribution	12/31/1990	09/04/2018	2,255							2,255	2,255				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	08/24/2018	983,499							983,499	983,499				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	08/27/2018	615,567							615,567	615,567				
000000-00-0	Lexington Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	11/12/2002	09/28/2018	490,059							490,059	490,059				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	09/28/2018	290,292							290,292	290,292				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	08/08/2018	1,065							1,065	1,065				
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Fund Distribution	09/17/2013	08/14/2018	199,983							199,983	199,983				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	09/21/2018	62,115							62,115	62,115				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	09/25/2018	1,098,486							1,098,486	1,098,486				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	09/21/2018	3,268,729							3,268,729	3,268,729				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	09/25/2018	588,329							588,329	588,329				
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington	DE	Fund Distribution	10/20/2011	08/20/2018	349,023							349,023	349,023				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	09/26/2018	1,187,944							1,187,944	1,187,944				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	09/21/2018	487,987							487,987	487,987				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	08/03/2018	(5,498,006)							(5,498,006)	(5,498,006)				
000000-00-0	Toro/EPP LLC	Wilmington	DE	Fund Distribution	11/03/2011	09/28/2018	400,000							400,000	400,000				
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	Fund Distribution	03/18/2008	09/28/2018	2,841,115							2,841,115	2,841,115				

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	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	09/26/2018	(516,747)							(516,747)	(516,747)				
2199999. Joint Venture Interests - Other - Unaffiliated							10,880,288							10,880,288	10,880,288				
000000-00-0	Pinnacle Third Avenue, LP	Wilmington	DE	Fund Distribution	07/11/2008	07/19/2018	247,454							247,454	247,454				
000000-00-0	SBMC Holdings LLC	Wilmington	DE	Fund Distribution	06/19/2013	09/28/2018	5,453,128							5,453,128	5,453,128				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	08/01/2018	900,000							900,000	900,000				
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	Fund Distribution	06/30/2001	09/25/2018	1,714,616							1,714,616	1,714,616				
2299999. Joint Venture Interests - Other - Affiliated							8,315,198							8,315,198	8,315,198				
4499999. Total - Unaffiliated							334,480,321	(15,813,632)		641,678		(16,455,310)	331,433	350,625,387	242,931,639	(331,433)	(26,991)	(358,424)	
4599999. Total - Affiliated							134,718,091	(75,867)				(75,867)	60,779	134,993,868	134,873,891	(60,779)	(65)	(60,844)	54,375
4699999 - Totals							469,198,412	(15,889,499)		641,678		(16,531,177)	392,212	485,619,255	377,805,530	(392,212)	(27,056)	(419,268)	54,375

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		09/25/2018	PRUDENTIAL HUNTOON		8,199,269	8,199,269	25,869	1
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		09/20/2018	WELLS FARGO		3,327,843	3,246,676	9,539	1
36196L-LV-1	GN AX8440 3.340% 07/15/44		09/20/2018	WELLS FARGO		36,842,544	36,842,544	84,775	1
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		09/01/2018	Interest Capitalization		95,381	95,381		1
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		09/01/2018	Interest Capitalization		253,673	253,673		1
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		09/01/2018	Interest Capitalization		140,540	140,540		1
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		09/01/2018	Interest Capitalization		319,149	319,149		1
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		09/01/2018	Interest Capitalization		241,479	241,479		1
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		09/01/2018	Interest Capitalization		247,006	247,006		1
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		09/01/2018	Interest Capitalization		237,317	237,317		1
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		09/01/2018	Interest Capitalization		104,375	104,375		1
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		09/01/2018	Interest Capitalization		272,153	272,153		1
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		09/01/2018	Interest Capitalization		108,861	108,861		1
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		09/01/2018	Interest Capitalization		93,304	93,304		1
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		09/01/2018	Interest Capitalization		321,807	321,807		1
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		09/01/2018	Interest Capitalization		233,319	233,319		1
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		09/01/2018	Interest Capitalization		110,689	110,689		1
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		09/01/2018	Interest Capitalization		200,483	200,483		1
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		09/01/2018	Interest Capitalization		226,935	226,935		1
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		09/01/2018	Interest Capitalization		99,822	99,822		1
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		09/01/2018	Interest Capitalization		1,134	1,134		1
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		09/01/2018	Interest Capitalization		382,039	382,039		1
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		09/01/2018	Interest Capitalization		141,764	141,764		1
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		09/01/2018	Interest Capitalization		394,703	394,703		1
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		09/01/2018	Interest Capitalization		785,257	785,257		1
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		09/01/2018	Interest Capitalization		364,509	364,509		1
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		09/01/2018	Interest Capitalization		577,022	577,022		1
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		09/01/2018	Interest Capitalization		203,241	203,241		1
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		09/01/2018	Interest Capitalization		396,324	396,324		1
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		09/01/2018	Interest Capitalization		310,299	310,299		1
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		09/01/2018	Interest Capitalization		308,726	308,726		1
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		09/01/2018	Interest Capitalization		393,532	393,532		1
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		09/01/2018	Interest Capitalization		175,832	175,832		1
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		09/01/2018	Interest Capitalization		76,161	76,161		1
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		09/01/2018	Interest Capitalization		227,203	227,203		1
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		09/01/2018	Interest Capitalization		307,647	307,647		1
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		09/01/2018	Interest Capitalization		219,758	219,758		1
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		09/01/2018	Interest Capitalization		416,516	416,516		1
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		09/01/2018	Interest Capitalization		271,426	271,426		1
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		09/01/2018	Interest Capitalization		155,469	155,469		1
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		09/01/2018	Interest Capitalization		207,635	207,635		1
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		09/01/2018	Interest Capitalization		106,941	106,941		1
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		09/01/2018	Interest Capitalization		130,999	130,999		1
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		09/01/2018	Interest Capitalization		342,803	342,803		1
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		09/01/2018	Interest Capitalization		143,509	143,509		1
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		09/01/2018	Interest Capitalization		551,263	551,263		1
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		09/01/2018	Interest Capitalization		235,462	235,462		1
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		09/01/2018	Interest Capitalization		291,395	291,395		1
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		09/01/2018	Interest Capitalization		113,392	113,392		1
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		09/01/2018	Interest Capitalization		152,984	152,984		1
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		09/01/2018	Interest Capitalization		337,638	337,638		1
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		09/01/2018	Interest Capitalization		200,171	200,171		1
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		09/01/2018	Interest Capitalization		198,405	198,405		1
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		09/01/2018	Interest Capitalization		133,579	133,579		1
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		09/01/2018	Interest Capitalization		381,002	381,002		1
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		09/01/2018	Interest Capitalization		220,868	220,868		1
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		09/01/2018	Interest Capitalization		139,870	139,870		1
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		09/01/2018	Interest Capitalization		134,733	134,733		1
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		09/01/2018	Interest Capitalization		274,177	274,177		1
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		09/01/2018	Interest Capitalization		79,947	79,947		1
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		09/01/2018	Interest Capitalization		226,441	226,441		1
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		09/01/2018	Interest Capitalization		184,297	184,297		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-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		09/01/2018	Interest Capitalization		390,852	390,852		1
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		09/01/2018	Interest Capitalization		204,638	204,638		1
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		09/01/2018	Interest Capitalization		216,157	216,157		1
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		09/01/2018	Interest Capitalization		162,287	162,287		1
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		09/01/2018	Interest Capitalization		183,119	183,119		1
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		09/01/2018	Interest Capitalization		563,655	563,655		1
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		09/01/2018	Interest Capitalization		268,479	268,479		1
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		09/01/2018	Interest Capitalization		142,081	142,081		1
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		09/01/2018	Interest Capitalization		658,899	658,899		1
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		09/01/2018	Interest Capitalization		1,016,659	1,016,659		1
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		09/01/2018	Interest Capitalization		250,672	250,672		1
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		09/01/2018	Interest Capitalization		94,767	94,767		1
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		09/01/2018	Interest Capitalization		122,116	122,116		1
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		09/01/2018	Interest Capitalization		197,482	197,482		1
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		09/01/2018	Interest Capitalization		439,161	439,161		1
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		09/01/2018	Interest Capitalization		131,477	131,477		1
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		09/01/2018	Interest Capitalization		168,670	168,670		1
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		09/01/2018	Interest Capitalization		123,547	123,547		1
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		09/01/2018	Interest Capitalization		162,817	162,817		1
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		09/01/2018	Interest Capitalization		101,725	101,725		1
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		09/01/2018	Interest Capitalization		148,706	148,706		1
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		09/01/2018	Interest Capitalization		123,713	123,713		1
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		09/01/2018	Interest Capitalization		117,607	117,607		1
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		09/01/2018	Interest Capitalization		87,680	87,680		1
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		09/01/2018	Interest Capitalization		73,163	73,163		1
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		09/01/2018	Interest Capitalization		619,408	619,408		1
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		09/01/2018	Interest Capitalization		310,762	310,762		1
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		09/01/2018	Interest Capitalization		82,308	82,308		1
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		09/01/2018	Interest Capitalization		131,679	131,679		1
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		09/01/2018	Interest Capitalization		183,848	183,848		1
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		09/01/2018	Interest Capitalization		117,780	117,780		1
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		09/01/2018	Interest Capitalization		380,346	380,346		1
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		09/01/2018	Interest Capitalization		291,410	291,410		1
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		09/01/2018	Interest Capitalization		129,104	129,104		1
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		09/01/2018	Interest Capitalization		100,006	100,006		1
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		09/01/2018	Interest Capitalization		112,810	112,810		1
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		09/01/2018	Interest Capitalization		104,512	104,512		1
38378V-DU-6	GNR 2013-98 MY EXCH AD PAC 3.500% 07/20/43		07/01/2018	Interest Capitalization					1
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		09/01/2018	Interest Capitalization		161,468	161,468		1
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		09/01/2018	Interest Capitalization		187,278	187,278		1
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		09/01/2018	Interest Capitalization		363,202	363,202		1
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		09/01/2018	Interest Capitalization		163,296	163,296		1
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		09/01/2018	Interest Capitalization		129,990	129,990		1
38380C-P9-8	GNR 2017-26 ZB SC EXCH Z PAC PT 3.000% 02/20/47		09/01/2018	Interest Capitalization		151,204	151,204		1
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		09/01/2018	Interest Capitalization		97,283	97,283		1
38381A-AG-1	GNR 2018-128 AB 3.500% 04/20/40		09/05/2018	MORGAN STANLEY & CO. INC.		103,026,099	102,769,176	269,769	1
38381A-AJ-5	GNR 2018-128 SA IO INV NTL 4.102% 02/20/40		09/05/2018	MORGAN STANLEY & CO. INC.		7,579,227	46,841		1
912828-4V-9	US TREASURY N/B United States Treasury No 2.87 2.875% 08/15/28		09/11/2018	CITIGROUP GLOBAL MARKETS INC		49,628,906	50,000,000	109,375	1
0599999. Subtotal - Bonds - U.S. Governments						232,774,077	225,227,854	546,168	XXX
29646A-AC-0	ESKOM HOLDINGS SOC LTD GOVT GTD. 6.350% 08/10/28	D	08/02/2018	BARCLAYS BANK PLC		35,750,000	35,750,000		3FE
AT8737-71-6	ESKOM HOLDINGS SOC LTD GOVT GTD. 8.450% 08/10/28	D	08/02/2018	BARCLAYS BANK PLC		10,700,000	10,700,000		5FE
1099999. Subtotal - Bonds - All Other Governments						46,450,000	46,450,000		XXX
882724-HF-7	TEXAS ST State of Texas 3.952 10/01/203 3.952% 10/01/37		08/29/2018	PIPER JAFFRAY & CO		22,500,000	22,500,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						22,500,000	22,500,000		XXX
074437-FL-3	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14 4.145% 08/01/33		08/10/2018	PIPER JAFFRAY & CO		675,000	675,000		1FE
074437-FM-1	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.12 4.125% 08/01/38		08/10/2018	PIPER JAFFRAY & CO		2,216,835	2,250,000		1FE
074437-FN-9	BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.25 4.250% 08/01/41		08/10/2018	PIPER JAFFRAY & CO		2,235,240	2,250,000		1FE
20772K-EY-1	CONNECTICUT ST State of Connecticut 3.85 09/1 3.850% 09/15/27		08/16/2018	SIEBERT BRANDFORD SHANK LLC		6,000,000	6,000,000		1FE
20772K-EZ-8	CONNECTICUT ST State of Connecticut 3.9 09/15 3.900% 09/15/28		08/16/2018	SIEBERT BRANDFORD SHANK LLC		5,500,000	5,500,000		1FE
438687-EQ-4	HONOLULU CITY & CNTY HI City & County of Honolulu 4.00 4.004% 09/01/36		08/16/2018	BANK OF AMERICA		1,610,000	1,610,000		1FE
914724-CC-1	UNIV OF NORTH DAKOTA ND University of North Dakot 4.39 4.390% 04/01/38		09/07/2018	STIFEL NICOLAUS & COMPANY INC		3,750,000	3,750,000		1FE

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)
914724-CD-9	UNIV OF NORTH DAKOTA ND University of North Dakot 4.46 4.460% 04/01/41		09/07/2018	STIFEL NICOLAUS & COMPANY INC		3,675,000	3,675,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,662,075	25,710,000		XXX
130179-LE-2	CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73 3.731% 04/01/37		08/22/2018	RBC DAIN RAUSCHER INC.		959,060	1,000,000	14,820	1FE
13077D-FR-8	CALIFORNIA ST UNIV REVENUE California State Universi 3.99 3.998% 11/01/38		07/13/2018	MORGAN STANLEY & CO. INC.		23,840,000	23,840,000		1FE
13077D-FS-6	CALIFORNIA ST UNIV REVENUE California State Universi 4.24 4.248% 11/01/50		07/13/2018	MORGAN STANLEY & CO. INC.		41,665,000	41,665,000		1FE
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		09/01/2018	Interest Capitalization		903,636	903,636		1
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		09/01/2018	Interest Capitalization		331,938	331,938		1
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		09/01/2018	Interest Capitalization		152,915	152,915		1
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		09/01/2018	Interest Capitalization		257,555	257,555		1
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		09/01/2018	Interest Capitalization		117,096	117,096		1
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		09/01/2018	Interest Capitalization		145,741	145,741		1
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		09/01/2018	Interest Capitalization		125,139	125,139		1
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		09/01/2018	Interest Capitalization		1,148,657	1,148,657		1
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		09/01/2018	Interest Capitalization		108,925	108,925		1
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		09/01/2018	Interest Capitalization		129,458	129,458		1
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		09/01/2018	Interest Capitalization		195,021	195,021		1
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		09/01/2018	Interest Capitalization		351,739	351,739		1
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		09/01/2018	Interest Capitalization		1,124,442	1,124,442		1
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		09/01/2018	Interest Capitalization		127,923	127,923		1
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		09/01/2018	Interest Capitalization		259,802	259,802		1
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		09/01/2018	Interest Capitalization		1,533,364	1,533,364		1
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		09/01/2018	Interest Capitalization		341,491	341,491		1
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		09/01/2018	Interest Capitalization		369,658	369,658		1
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		09/01/2018	Interest Capitalization		281,627	281,627		1
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		09/01/2018	Interest Capitalization		129,008	129,008		1
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		09/01/2018	Interest Capitalization		135,569	135,569		1
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		09/01/2018	Interest Capitalization		446,516	446,516		1
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		09/01/2018	Interest Capitalization		183,057	183,057		1
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		09/01/2018	Interest Capitalization		429,227	429,227		1
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		09/01/2018	Interest Capitalization		454,345	454,345		1
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		09/01/2018	Interest Capitalization		182,009	182,009		1
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		09/01/2018	Interest Capitalization		105,482	105,482		1
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		09/01/2018	Interest Capitalization		355,260	355,260		1
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		09/01/2018	Interest Capitalization		324,974	324,974		1
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		09/01/2018	Interest Capitalization		122,188	122,188		1
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		09/01/2018	Interest Capitalization		233,247	233,247		1
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		09/01/2018	Interest Capitalization		215,135	215,135		1
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		09/01/2018	Interest Capitalization		109,154	109,154		1
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		09/01/2018	Interest Capitalization		528,305	528,305		1
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		09/01/2018	Interest Capitalization		176,360	176,360		1
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		09/01/2018	Interest Capitalization		201,732	201,732		1
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		09/01/2018	Interest Capitalization		117,777	117,777		1
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		09/01/2018	Interest Capitalization		229,998	229,998		1
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		09/01/2018	Interest Capitalization		123,071	123,071		1
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		09/01/2018	Interest Capitalization		86,933	86,933		1
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		09/01/2018	Interest Capitalization		116,092	116,092		1
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		09/01/2018	Interest Capitalization		220,425	220,425		1
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		09/01/2018	Interest Capitalization		180,915	180,915		1
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		09/01/2018	Interest Capitalization		33,872	33,872		1
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		09/01/2018	Interest Capitalization		91,313	91,313		1
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		09/01/2018	Interest Capitalization		217,855	217,855		1
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		09/01/2018	Interest Capitalization		212,631	212,631		1
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		09/01/2018	Interest Capitalization		302,057	302,057		1
3136AC-W9-8	FNR 2013-15 LZ SC EXCH Z PAC SEQ 3.000% 03/25/43		09/01/2018	Interest Capitalization		261,360	261,360		1
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		09/01/2018	Interest Capitalization		170,160	170,160		1
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		09/01/2018	Interest Capitalization		177,993	177,993		1
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		09/01/2018	Interest Capitalization		438,987	438,987		1
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		09/01/2018	Interest Capitalization		210,244	210,244		1
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		09/01/2018	Interest Capitalization		105,429	105,429		1
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		09/01/2018	Interest Capitalization		249,563	249,563		1
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		09/01/2018	Interest Capitalization		104,807	104,807		1
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		09/01/2018	Interest Capitalization		123,271	123,271		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-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		09/01/2018	Interest Capitalization		133,192	133,192		1
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		09/01/2018	Interest Capitalization		242,408	242,408		1
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		09/01/2018	Interest Capitalization		296,809	296,809		1
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		09/01/2018	Interest Capitalization		243,389	243,389		1
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		09/01/2018	Interest Capitalization		304,205	304,205		1
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		09/01/2018	Interest Capitalization		235,712	235,712		1
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		09/01/2018	Interest Capitalization		418,422	418,422		1
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		09/01/2018	Interest Capitalization		276,307	276,307		1
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		09/01/2018	Interest Capitalization		80,716	80,716		1
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		09/01/2018	Interest Capitalization		366,300	366,300		1
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		09/01/2018	Interest Capitalization		304,757	304,757		1
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		09/01/2018	Interest Capitalization		338,148	338,148		1
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		09/01/2018	Interest Capitalization		226,313	226,313		1
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		09/01/2018	Interest Capitalization		326,780	326,780		1
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		09/01/2018	Interest Capitalization		412,404	412,404		1
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		09/01/2018	Interest Capitalization		112,355	112,355		1
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		09/01/2018	Interest Capitalization		164,801	164,801		1
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		09/01/2018	Interest Capitalization		147,150	147,150		1
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		09/01/2018	Interest Capitalization		165,218	165,218		1
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		09/01/2018	Interest Capitalization		219,726	219,726		1
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		09/01/2018	Interest Capitalization		156,826	156,826		1
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		09/01/2018	Interest Capitalization		315,967	315,967		1
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		09/01/2018	Interest Capitalization		391,237	391,237		1
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		09/01/2018	Interest Capitalization		232,534	232,534		1
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		09/01/2018	Interest Capitalization		175,086	175,086		1
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		09/01/2018	Interest Capitalization		494,416	494,416		1
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		09/01/2018	Interest Capitalization		217,106	217,106		1
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		09/01/2018	Interest Capitalization		247,080	247,080		1
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		09/01/2018	Interest Capitalization		100,336	100,336		1
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		09/01/2018	Interest Capitalization		228,930	228,930		1
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		09/01/2018	Interest Capitalization		307,454	307,454		1
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		09/01/2018	Interest Capitalization		189,612	189,612		1
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		09/01/2018	Interest Capitalization		279,309	279,309		1
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		09/01/2018	Interest Capitalization		158,117	158,117		1
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		09/01/2018	Interest Capitalization		145,970	145,970		1
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45		07/20/2018	WELLS FARGO		12,004,636	12,253,536	28,592	1
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		09/01/2018	Interest Capitalization		171,255	171,255		1
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		09/01/2018	Interest Capitalization		144,932	144,932		1
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		09/01/2018	Interest Capitalization		152,997	152,997		1
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		09/01/2018	Interest Capitalization		113,826	113,826		1
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		09/01/2018	Interest Capitalization		122,315	122,315		1
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		09/01/2018	Interest Capitalization		178,514	178,514		1
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		09/01/2018	Interest Capitalization		107,386	107,386		1
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		09/01/2018	Interest Capitalization		79,075	79,075		1
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		09/01/2018	Interest Capitalization		159,071	159,071		1
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		305,833	305,833		1
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		09/01/2018	Interest Capitalization		617,805	617,805		1
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		172,987	172,987		1
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		171,523	171,523		1
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		106,942	106,942		1
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		148,919	148,919		1
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		227,102	227,102		1
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		09/01/2018	Interest Capitalization		112,293	112,293		1
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		452,944	452,944		1
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		195,631	195,631		1
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		87,329	87,329		1
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		256,729	256,729		1
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		09/01/2018	Interest Capitalization		78,252	78,252		1
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		09/01/2018	Interest Capitalization		372,163	372,163		1
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		09/01/2018	Interest Capitalization		132,293	132,293		1
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		09/01/2018	Interest Capitalization		131,337	131,337		1
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		09/01/2018	Interest Capitalization		341,939	341,939		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)
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		09/01/2018	Interest Capitalization		218,325	218,325		1
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		09/01/2018	Interest Capitalization		110,994	110,994		1
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		09/01/2018	Interest Capitalization		107,210	107,210		1
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		09/01/2018	Interest Capitalization		131,894	131,894		1
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		09/01/2018	Interest Capitalization		75,942	75,942		1
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		09/01/2018	Interest Capitalization		95,500	95,500		1
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		07/31/2018	RBC DAIN RAUSCHER INC.		26,270,305	28,247,640	5,493	1
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		09/01/2018	Interest Capitalization		82,389	82,389		1
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		09/19/2018	NOMURA SECURITIES INTL INC.		8,734,083	8,884,000	26,652	1
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		09/01/2018	Interest Capitalization		286,364	286,364		1
3137AF-E7-3	FHR 3927 PC PAC-11 4.500% 09/15/41		08/03/2018	CREDIT SUISSE SECURITIES US LL		13,991,903	13,099,500	9,825	1
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		09/01/2018	Interest Capitalization		392,153	392,153		1
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		09/01/2018	Interest Capitalization		109,506	109,506		1
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		09/01/2018	Interest Capitalization		258,414	258,414		1
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		09/01/2018	Interest Capitalization		392,044	392,044		1
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		09/01/2018	Interest Capitalization		568,923	568,923		1
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		09/01/2018	Interest Capitalization		319,808	319,808		1
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		09/01/2018	Interest Capitalization		169,101	169,101		1
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		09/01/2018	Interest Capitalization		324,687	324,687		1
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		09/01/2018	Interest Capitalization		256,296	256,296		1
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		09/01/2018	Interest Capitalization		385,996	385,996		1
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		09/01/2018	Interest Capitalization		311,086	311,086		1
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		09/01/2018	Interest Capitalization		137,379	137,379		1
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		09/01/2018	Interest Capitalization		196,547	196,547		1
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		09/01/2018	Interest Capitalization		179,324	179,324		1
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		09/01/2018	Interest Capitalization		352,640	352,640		1
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		09/01/2018	Interest Capitalization		239,333	239,333		1
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		09/01/2018	Interest Capitalization		90,106	90,106		1
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		09/01/2018	Interest Capitalization		155,947	155,947		1
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		09/01/2018	Interest Capitalization		95,010	95,010		1
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		09/01/2018	Interest Capitalization		474,431	474,431		1
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		09/01/2018	Interest Capitalization		259,787	259,787		1
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		09/01/2018	Interest Capitalization		460,933	460,933		1
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		09/01/2018	Interest Capitalization		300,835	300,835		1
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		09/01/2018	Interest Capitalization		209,651	209,651		1
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		09/01/2018	Interest Capitalization		418,480	418,480		1
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		09/01/2018	Interest Capitalization		208,872	208,872		1
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		09/01/2018	Interest Capitalization		233,076	233,076		1
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		09/01/2018	Interest Capitalization		104,208	104,208		1
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		09/01/2018	Interest Capitalization		279,111	279,111		1
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		09/01/2018	Interest Capitalization		375,516	375,516		1
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		09/01/2018	Interest Capitalization		516,749	516,749		1
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		09/01/2018	Interest Capitalization		86,256	86,256		1
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		09/01/2018	Interest Capitalization		137,835	137,835		1
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		09/01/2018	Interest Capitalization		203,173	203,173		1
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		09/01/2018	Interest Capitalization		229,130	229,130		1
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		09/01/2018	Interest Capitalization		229,080	229,080		1
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		09/01/2018	Interest Capitalization		184,178	184,178		1
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		09/01/2018	Interest Capitalization		248,845	248,845		1
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		09/01/2018	Interest Capitalization		92,215	92,215		1
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		09/01/2018	Interest Capitalization		144,426	144,426		1
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		09/01/2018	Interest Capitalization		173,189	173,189		1
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		09/01/2018	Interest Capitalization		246,597	246,597		1
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		09/01/2018	Interest Capitalization		145,451	145,451		1
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		09/01/2018	Interest Capitalization		76,369	76,369		1
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		09/01/2018	Interest Capitalization		124,449	124,449		1
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		09/01/2018	Interest Capitalization		129,654	129,654		1
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		09/01/2018	Interest Capitalization		120,127	120,127		1
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		09/01/2018	Interest Capitalization		84,550	84,550		1
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		09/01/2018	Interest Capitalization		181,498	181,498		1
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		09/01/2018	Interest Capitalization		168,787	168,787		1
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		09/01/2018	Interest Capitalization		200,536	200,536		1

SCHEDULE D - PART 3

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

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3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		09/01/2018	Interest Capitalization		134,015	134,015		1
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		09/01/2018	Interest Capitalization		190,981	190,981		1
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		09/01/2018	Interest Capitalization		455,430	455,430		1
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		09/01/2018	Interest Capitalization		153,818	153,818		1
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		09/01/2018	Interest Capitalization		283,808	283,808		1
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		09/01/2018	Interest Capitalization		86,450	86,450		1
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		09/01/2018	Interest Capitalization		116,999	116,999		1
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		09/01/2018	Interest Capitalization		19,038	19,038		1
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		09/01/2018	Interest Capitalization		286,547	286,547		1
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		09/01/2018	Interest Capitalization		553,899	553,899		1
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		09/01/2018	Interest Capitalization		253,645	253,645		1
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		09/01/2018	Interest Capitalization		200,823	200,823		1
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		09/01/2018	Interest Capitalization		109,689	109,689		1
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		09/01/2018	Interest Capitalization		191,536	191,536		1
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		09/01/2018	Interest Capitalization		119,622	119,622		1
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		09/01/2018	Interest Capitalization		139,040	139,040		1
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		09/01/2018	Interest Capitalization		73,427	73,427		1
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		09/01/2018	Interest Capitalization		471,863	471,863		1
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		09/01/2018	Interest Capitalization		92,479	92,479		1
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		09/01/2018	Interest Capitalization		187,550	187,550		1
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		09/01/2018	Interest Capitalization		230,643	230,643		1
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		09/01/2018	Interest Capitalization		91,942	91,942		1
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		09/01/2018	Interest Capitalization		457,945	457,945		1
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		09/01/2018	Interest Capitalization		113,630	113,630		1
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		09/01/2018	Interest Capitalization		183,883	183,883		1
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		09/01/2018	Interest Capitalization		128,755	128,755		1
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		09/01/2018	Interest Capitalization		157,541	157,541		1
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		09/01/2018	Interest Capitalization		120,875	120,875		1
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		09/01/2018	Interest Capitalization		294,565	294,565		1
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		09/01/2018	Interest Capitalization		152,921	152,921		1
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		09/01/2018	Interest Capitalization		375,598	375,598		1
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		09/01/2018	Interest Capitalization		639,107	639,107		1
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		09/01/2018	Interest Capitalization		171,953	171,953		1
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		09/01/2018	Interest Capitalization		187,657	187,657		1
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		09/01/2018	Interest Capitalization		204,278	204,278		1
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		09/01/2018	Interest Capitalization		91,676	91,676		1
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		09/01/2018	Interest Capitalization		114,635	114,635		1
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		09/01/2018	Interest Capitalization		445,784	445,784		1
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		09/01/2018	Interest Capitalization		193,662	193,662		1
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		09/01/2018	Interest Capitalization		615,418	615,418		1
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		09/01/2018	Interest Capitalization		137,643	137,643		1
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		09/01/2018	Interest Capitalization		146,252	146,252		1
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		09/01/2018	Interest Capitalization		138,533	138,533		1
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		09/01/2018	Interest Capitalization		170,859	170,859		1
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		09/01/2018	Interest Capitalization		156,531	156,531		1
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		09/01/2018	Interest Capitalization		96,952	96,952		1
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		09/01/2018	Interest Capitalization		116,981	116,981		1
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		09/01/2018	Interest Capitalization		108,917	108,917		1
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		09/01/2018	Interest Capitalization		156,287	156,287		1
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		09/13/2018	JP MORGAN SECURITIES		11,713,882	11,044,320	23,469	1
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		09/01/2018	Interest Capitalization		113,346	113,346		1
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		09/14/2018	MIZUHO SECURITIES USA INC.		21,707,353	20,508,867	46,145	1
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		09/01/2018	Interest Capitalization		162,201	162,201		1
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		09/01/2018	Interest Capitalization		118,649	118,649		1
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		09/01/2018	Interest Capitalization		164,105	164,105		1
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		09/01/2018	Interest Capitalization		84,731	84,731		1
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		09/14/2018	NOMURA SECURITIES INTL INC.		38,507,589	36,327,914	81,738	1
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		09/25/2018	CREDIT SUISSE SECURITIES US LL		22,746,450	21,897,906	73,905	1
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		07/26/2018	WELLS FARGO		18,735,154	18,676,789	62,256	1
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		09/01/2018	Interest Capitalization		124,719	124,719		1
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		08/01/2018	BANK OF AMERICA		21,402,749	20,302,000	12,689	1
3137FH-2E-2	FHR 4822 AY 3.500% 12/15/34		08/01/2018	MORGAN STANLEY & CO. INC.		78,005,742	77,762,733	226,808	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)
3137FH-3A-9	FHR 4822 SA IO INV NTL 4.092% 05/15/35		08/01/2018	MORGAN STANLEY & CO. INC.		10,121,306		144,811	1
3137FJ-CM-9	FHR 4829 SA IO INV NTL 3.630% 05/15/37		09/07/2018	GOLDMAN SACHS & COMPANY		10,835,949		130,566	1
3137FJ-E5-4	FHR 4835 AS INV 6.403% 09/15/48		09/18/2018	CITIGROUP GLOBAL MARKETS INC		41,919,394	39,976,773	92,438	1
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		09/01/2018	Interest Capitalization		134,471	134,471		1
44244C-TQ-0	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97 3.973% 11/15/31		08/08/2018	PIPER JAFFRAY & CO		5,500,000	5,500,000		1FE
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17 4.172% 11/15/38		08/08/2018	PIPER JAFFRAY & CO		1,275,000	1,275,000		1FE
59333P-3W-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 4.28 4.280% 10/01/41		08/16/2018	JP MORGAN SECURITIES		124,850,000	124,850,000		1FE
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87 3.879% 07/01/46		07/09/2018	BANK OF AMERICA		7,259,713	7,465,000	8,044	1FE
678553-BK-3	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.22 4.224% 09/01/38		09/12/2018	BANK OF AMERICA		15,935,000	15,935,000		1FE
678553-BL-1	OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32 4.324% 09/01/42		09/12/2018	BANK OF AMERICA		14,580,000	14,580,000		1FE
70917S-3J-0	PENNSYLVANIA ST HGR EDUCTNL FA Pennsylvania Higher Educa 4.3 4.300% 06/15/45		08/23/2018	WELLS FARGO		25,000,000	25,000,000		1FE
74442P-HD-0	PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 4.269% 07/01/40		07/26/2018	CITIGROUP GLOBAL MARKETS INC		1,486,110	1,500,000	4,625	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						653,270,526	625,816,126	992,876	XXX
00122@-AA-9	AES SOUTHLAND ENERGY-LLC 4.500% 02/29/40		08/31/2018	CITIGROUP GLOBAL MARKETS INC		13,826,761	13,826,761		2FE
00130H-BW-4	AES CORP/THE SR UNSEC 5.500% 04/15/25		07/26/2018	DEUTSCHE BANK SECURITIES INCOR		3,052,500	3,000,000	48,125	3FE
00130H-BX-2	AES CORP/THE SR UNSEC 6.000% 05/15/26		07/13/2018	DEUTSCHE BANK SECURITIES INCOR		2,080,000	2,000,000	20,667	3FE
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		09/30/2018	Interest Capitalization		61,657	61,657		5
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		09/17/2018	SUNTRUST CAPITAL MARKETS		9,573,005	9,573,005		1Z
00287Y-BF-5	ABBVIE INC SR UNSEC 4.250% 11/14/28		09/17/2018	JP MORGAN SECURITIES		24,230,230	24,400,000	1,771	2FE
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC 3.400% 09/15/26		07/18/2018	SUSQUEHANA FINANCIAL GROUP LL		6,720,840	7,000,000	82,639	2FE
007589-AB-0	ADVOCATE HEALTH CORP SR UNSEC 4.272% 08/15/48		08/07/2018	JP MORGAN SECURITIES		49,900,000	49,900,000		1FE
00855@-AF-1	AGREE LTD PTNSP SR-UNSEC 4.320% 09/26/30		09/26/2018	CREDIT AGRICOLE		25,000,000	25,000,000		2Z
01973J-AH-2	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22		07/10/2018	Taxable Exchange		29,947,845	29,835,961		3FE
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		09/26/2018	Taxable Exchange		19,990,600	20,000,000		3FE
030288-B*-4	AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC 4.320% 10/01/30		09/27/2018	U.S. BANK		30,000,000	30,000,000		2Z
03040W-AT-2	AMERICAN WATER CAPITAL C SR UNSEC 4.200% 09/01/48		08/06/2018	MIZUHO SECURITIES USA INC.		16,990,820	17,000,000		1FE
03073E-AP-0	AMERISOURCEBERGEN CORP SR UNSEC 3.450% 12/15/27		09/17/2018	BNP PARIBAS		9,364,400	10,000,000	90,083	2FE
038374-A*-5	AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% 02/05/20		09/30/2018	Interest Capitalization		27,531	27,531		5*
045054-AH-6	ASHTEAD CAPITAL INC SECURED 5.250% 08/01/26		07/23/2018	JP MORGAN SECURITIES		15,000,000	15,000,000		2FE
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		07/13/2018	Taxable Exchange		76,918	76,900		3FE
06035R-AU-0	BANK 2018-BN14 AS SUB 4.481% 09/15/60		09/18/2018	MORGAN STANLEY & CO. INC.		15,449,864	15,000,000	48,544	1FE
06051G-HM-4	BANK OF AMERICA CORP SR UNSEC 4.271% 07/23/29		07/18/2018	BANK OF AMERICA		23,600,000	23,600,000		1FE
06539L-BE-9	BANK 2018-BN13 AS SUB 4.467% 08/15/61		07/23/2018	WELLS FARGO		15,449,070	15,000,000	1,861	1FE
07274N-AV-5	BAYER US FINANCE II LLC CO.GUARNT 2.200% 07/15/22		07/12/2018	Taxable Exchange		13,903,453	14,900,000	161,168	2FE
07274N-AW-3	BAYER US FINANCE II LLC CO.GUARNT 3.375% 07/15/24		07/12/2018	Taxable Exchange		10,155,436	10,600,000	175,894	2FE
07274N-AZ-6	BAYER US FINANCE II LLC CO.GUARNT 4.200% 07/15/34		07/12/2018	Taxable Exchange		15,946,000	17,000,000	351,050	2FE
07274N-BC-6	BAYER US FINANCE II LLC CO.GUARNT 5.875% 04/15/38		07/12/2018	Taxable Exchange		3,859,835	3,500,000	49,693	2FE
07274N-BD-4	BAYER US FINANCE II LLC CO.GUARNT 3.600% 07/15/42		07/12/2018	Taxable Exchange		18,986,823	22,896,000	405,259	2FE
07274N-BE-2	BAYER US FINANCE II LLC CO.GUARNT 4.650% 11/15/43		07/12/2018	Taxable Exchange		33,956,539	35,000,000	257,688	2FE
07274N-BG-7	BAYER US FINANCE II LLC CO.GUARNT 3.950% 04/15/45		07/30/2018	Various		12,498,220	14,000,000	157,451	2FE
07274N-BG-7	BAYER US FINANCE II LLC CO.GUARNT 3.950% 04/15/45		07/12/2018	Taxable Exchange		33,317,349	37,917,000	361,949	2FE
075887-BW-8	BECTON DICKINSON AND CO SR UNSEC 3.700% 06/06/27		09/26/2018	BNP PARIBAS		19,152,200	20,000,000	218,917	2FE
08160B-AH-7	BMARK 2018-B5 AS SUB AFC 4.419% 07/15/51		07/27/2018	JP MORGAN SECURITIES		12,628,804	12,261,000	30,100	1FE
08161C-AK-7	BMARK 2018-B2 B SUB CSTR 4.342% 02/15/51		09/07/2018	JP MORGAN SECURITIES		2,040,469	2,000,000	2,412	1FE
08161H-AJ-9	BMARK 2018-B4 B SUB CSTR 4.430% 07/15/51		08/27/2018	JP MORGAN SECURITIES		3,619,492	3,500,000	12,059	1FE
08162C-AD-2	BMARK 2018-B6 A4 4.261% 11/10/51		09/20/2018	CITIGROUP GLOBAL MARKETS INC		10,299,360	10,000,000	9,469	1FE
08162C-AF-7	BMARK 2018-B6 AS 4.441% 11/10/51		09/20/2018	CITIGROUP GLOBAL MARKETS INC		11,587,268	11,250,000	11,103	1FE
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO.GUARNT 4.200% 08/15/48		08/07/2018	BANK OF AMERICA		16,167,613	16,250,000		1FE
09238@-AA-1	BLACKHAWK INDUSTRIAL DISTRIBUT SUB 13.000% 07/09/20		09/14/2018	Interest Capitalization		851,165	851,165		5
103304-BQ-3	BOYD GAMING CORP CO.GUARNT 6.000% 08/15/26		08/13/2018	Tax Free Exchange		11,011,862	11,000,000	88,000	4FE
105340-AP-8	BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29		09/21/2018	WELLS FARGO		5,015,395	5,146,000	113,169	2FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		08/14/2018	JP MORGAN SECURITIES		12,500,000	12,500,000		4FE
11134#-AB-8	BROADSTONE NET LEASE-LLC SR-UNSEC 5.090% 07/02/28		09/13/2018	WELLS FARGO		70,000,000	70,000,000		2FE
12189L-BD-2	BURLINGTN NORTH SANTA FE SR UNSEC 4.150% 12/15/48		07/25/2018	JP MORGAN SECURITIES		7,245,396	7,300,000		1FE
12512J-AW-4	CD 2018-CD7 A4 4.279% 08/15/51		08/02/2018	DEUTSCHE BANK SECURITIES INCOR		27,037,487	26,250,000	71,762	1FE
12515A-BH-2	CD 2016-CD2 B SUB AFC 3.879% 11/10/49		08/15/2018	BARCLAYS BANK PLC		1,195,125	1,200,000	2,069	1FM
12515A-BJ-8	CD 2016-CD2 C SUB CSTR 4.164% 11/10/49		09/11/2018	MORGAN STANLEY & CO. INC.		6,790,859	6,930,000	9,619	1FM
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		09/28/2018	MITSUBISHI UFJ SECURITIES USA		25,000,000	25,000,000		2Z
12532A-BB-4	CFCRE 2016-C6 B SUB 3.804% 11/10/49		08/06/2018	CANTOR FITZGERALD & CO.		4,278,518	4,377,000	3,238	1FM
12593Y-BL-6	COMM 2016-CR28 B SUB CSTR 4.801% 02/10/49		07/09/2018	BARCLAYS BANK PLC		1,728,475	1,660,000	2,214	1FM
12594E-AD-8	CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23		08/15/2018	CREDIT SUISSE SECURITIES US LL		4,465,016	4,470,604		4FE
12595V-AD-9	COMM 2018-COR3 A3 SEQ 4.228% 05/10/51		09/18/2018	Various		33,468,653	32,349,671	76,000	1FE

SCHEDULE D - PART 3

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126018-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		08/14/2018	CGA CAPITAL		27,998,748	27,998,748		2Z
126018-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		09/10/2018	Interest Capitalization		108,318	108,318		2Z
12602*-AA-5	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 3.829% 08/05/23		08/03/2018	CGA CAPITAL		171,000,000	171,000,000		1FE
12636Y-AC-6	CRH AMERICA FINANCE INC CO.GUARNT 3.950% 04/04/28		09/14/2018	MORGAN STANLEY & CO. INC.		9,717,500	10,000,000	179,944	2FE
12636Y-AD-4	CRH AMERICA FINANCE INC CO.GUARNT 4.500% 04/04/48		08/09/2018	Various		2,360,710	2,500,000	39,750	2FE
126650-CZ-1	CVS HEALTH CORP SR UNSEC 5.050% 03/25/48		07/30/2018	CITIGROUP GLOBAL MARKETS INC		10,317,500	10,000,000	199,194	2FE
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		09/17/2018	NEWMARK REALTY CAPITAL		2,816,855	2,816,855		1Z
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		07/16/2018	CTL CAPITAL LLC		19,500,000	19,500,000		2FE
13219#-AA-4	CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37		08/15/2018	Interest Capitalization		370,974	370,974		1
14075@-AA-7	Seafood Kitchen Holdings LLC 10% cash 1% pik 11.000% 06/15/24		09/30/2018	Interest Capitalization		47,537	47,537		5
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		09/11/2018	BANK OF AMERICA		5,006,250	5,000,000		4FE
15911N-AA-3	CHANGE HEALTH / FIN INC SR UNSEC 5.750% 03/01/25		09/11/2018	BANK OF AMERICA		4,981,250	5,000,000	8,924	4FE
17290X-AX-8	CGCMT 2016-GC37 C SUB CSTR 5.086% 04/10/49		08/29/2018	CITIGROUP GLOBAL MARKETS INC		3,155,984	3,060,000	12,969	1FM
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/30/24		07/27/2018	Taxable Exchange		13,294,414	13,300,000		3FE
18539U-AA-3	CLEARWAY ENERGY OP LLC CO.GUARNT 5.750% 10/15/25		09/19/2018	Various		21,685,625	21,625,000		3FE
20007*-AC-5	COMAR HLDG CO LLC SR-UNSEC 06/18/24		09/21/2018	VARAGON CAPITAL PARTNERS		555,838	555,838		3Z
20589K-AD-4	CONCENTRA INC CONCENTRA INC 06/01/22		08/30/2018	Taxable Exchange		1,003,750	1,000,000		4FE
22284M-AL-6	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		09/28/2018	GOLDMAN SACHS CAPITAL MARKETS		370,879	370,879		4FE
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 10/15/33		08/15/2018	Ross Sinclar		1,949,638	1,933,249		1
23137#-AA-2	CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik 11.750% 09/04/19		07/01/2018	Interest Capitalization		73,899	73,899		5
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		08/06/2018	BOSTONIA GLOBAL SECURTIES LLC		1,457,045	1,457,045		1
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		09/05/2018	Interest Capitalization		107,341	107,341		1
23340D-AN-2	DTZ US BORROWER LLC DTZ US BORROWER LLC 08/21/25		08/16/2018	JP MORGAN SECURITIES		77,908,500	78,300,000		4FE
25403#-AG-1	DILIGENT CORP SR-UNSEC 04/14/22		08/30/2018	GOLUB CAPITAL		333,620	333,620		4
25466A-AP-6	DISCOVER BANK SR UNSEC 4.650% 09/13/28		09/28/2018	MORGAN STANLEY & CO. INC.		15,010,500	15,000,000	29,708	2FE
26376M-AG-7	DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24		08/07/2018	GENERAL ELECTRIC CO		5,192,238	5,182,407		4FE
26376M-AJ-1	DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24		09/27/2018	ANTARES		12,000,000	12,000,000		4FE
26441Y-BB-2	DUKE REALTY LP Duke Realty LP 4 09/15/2028 4.000% 09/15/28		09/04/2018	WELLS FARGO		12,687,260	12,825,000		2FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/12/2018	CREDIT SUISSE SECURITIES US LL		368,421	368,421		4FE
28047H-AB-4	EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24		08/24/2018	ANTARES		2,136,712	2,136,712		4Z
28488#-AA-6	ELECTRIC GUARD DOG II HLDGS LL 13.250% 12/10/22		09/30/2018	Interest Capitalization		1,299,228	1,299,228		5
29278J-AB-8	ENDRIES ACQUISITION HLDGS INC SR-UNSEC 06/01/23		09/28/2018	BANK OF MONTREAL		502,471	502,471		5*
29373U-AC-5	ENTERPRISE MERGER SUB IN ENTERPRISE MERGER SUB IN 09/28/25		09/28/2018	CREDIT SUISSE SECURITIES US LL		46,882,500	47,000,000		4FE
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39		07/03/2018	GOLDMAN SACHS CAPITAL MARKETS		55,000,000	55,000,000		2FE
31740L-AA-1	FINANCIAL & RISK US HOLD SR SEC 6.250% 05/15/26		09/18/2018	JP MORGAN SECURITIES		16,475,000	16,475,000		4FE
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		09/18/2018	BANK OF AMERICA		64,837,500	65,000,000		4FE
33773@-AR-9	FISERV INC SR UNSEC 4.200% 10/01/28		09/24/2018	Various		43,074,949	43,095,000	3,628	2FE
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/08/2018	BREAN CAPITAL		14,466,000	14,466,000		1FE
34959J-AH-1	FORTIVE CORP SR UNSEC 4.300% 06/15/46		07/27/2018	JEFFERIES & CO. INC.		2,051,094	2,134,000	11,725	2FE
35041@-AB-1	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		07/11/2018	MADISON CAPITAL FUNDING		6,000,000	6,000,000		5*
35645@-AC-9	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		08/09/2018	Tax Free Exchange		1,325,035	1,337,724		4
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53		07/19/2018	MESIROW FINANCIAL		17,055,229	17,055,229		1FE
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53		09/15/2018	Interest Capitalization		25,149	25,149		1FE
36160Z-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		09/30/2018	Interest Capitalization		871,906	871,906		5
36251X-AW-7	GSMS 2016-GS4 B SUB CSTR 3.823% 11/10/49		08/15/2018	BARCLAYS BANK PLC		1,488,984	1,500,000	2,548	1FM
36254K-AT-9	GSMS 2017-GS8 B SUB AFC 3.953% 11/10/50		08/27/2018	JP MORGAN SECURITIES		994,688	1,000,000	3,075	1FM
37249U-AN-6	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25		07/30/2018	JP MORGAN SECURITIES		6,925,520	6,995,475		4FE
37249U-AP-1	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25		07/30/2018	JP MORGAN SECURITIES		(7,358,365)	(7,432,692)		4FE
382550-BG-5	GOODYEAR TIRE & RUBBER CO.GUARNT 4.875% 03/15/27		07/02/2018	CREDIT SUISSE SECURITIES US LL		4,553,750	5,000,000	74,479	3FE
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25		08/02/2018	GOLDMAN SACHS & COMPANY		(11,290)	(11,290)		4FE
38268P-AC-5	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25		09/28/2018	GOLDMAN SACHS & COMPANY		683,145	683,145		4FE
38268P-AG-6	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25		08/03/2018	CREDIT SUISSE SECURITIES US LL		1,485,000	1,500,000		4FE
389375-AJ-5	GRAY TELEVISION INC CO.GUARNT 5.875% 07/15/26		08/20/2018	DEUTSCHE BANK SECURITIES INCOR		2,462,500	2,500,000	15,095	4FE
39952*-AA-4	GROUND LEASE TRUST A 2018C-M SR-SEC 4.640% 06/15/53		07/10/2018	BOSTONIA GLOBAL SECURTIES LLC		65,000,000	65,000,000		1FE
404121-AJ-4	HCA INC CO.GUARNT 5.625% 09/01/28		08/09/2018	GOLDMAN SACHS & COMPANY		32,650,000	32,650,000		3FE
40465@-AE-2	HSRE CORE HLDG I-LLC B-SR-UNSEC 4.150% 07/09/25		07/09/2018	BANK OF AMERICA SECURITIES LLC		35,000,000	35,000,000		2Z
40465@-AF-9	HSRE CORE HLDG I-LLC C-SR-UNSEC 4.250% 08/07/26		08/07/2018	BANK OF AMERICA SECURITIES LLC		24,000,000	24,000,000		2Z
40573L-AU-0	HALFMOON PARENT INC SR SEC 4.800% 08/15/38		09/19/2018	Various		16,956,061	17,000,000	1,067	2FE
40573L-AW-6	HALFMOON PARENT INC SR UNSEC 4.900% 12/15/48		09/19/2018	Various		17,932,882	18,000,000	1,089	2FE
42689#-AA-4	HEPACO-LLC 9.5%cash 2.75%pik 12.250% 02/18/23		09/30/2018	Interest Capitalization		92,529	92,529		5
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		09/01/2018	Interest Capitalization		206,146	206,146		1
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED 4.111% 02/15/28		07/18/2018	Various		12,935,761	13,150,000	187,707	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)
431282-AQ-5	HIGHWOODS REALTY LP SR UNSEC 4.125% 03/15/28		09/12/2018	SUNTRUST CAPITAL MARKETS		9,800,500	10,000,000	216,563	2FE
43129*-AB-2	HILB GROUP LLC-THE SR-UNSEC 06/24/21		07/10/2018	MADISON CAPITAL FUNDING		130,388	130,388		5
44043V-AH-1	HORIZON PHARMA INC HORIZON PHARMA INC 03/29/24		07/12/2018	CITIGROUP GLOBAL MARKETS INC		5,006,250	5,000,000		3FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		08/07/2018	CREDIT SUISSE SECURITIES US LL		3,003,750	3,000,000		3FE
459506-AK-7	INTL FLAVOR & FRAGRANCES SR UNSEC 4.450% 09/26/28		09/25/2018	Various		14,775,320	14,750,000	927	2FE
459506-AL-5	INTL FLAVOR & FRAGRANCES SR UNSEC 5.000% 09/26/48		09/25/2018	MORGAN STANLEY & CO. INC.		24,699,053	24,850,000	1,521	2FE
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC 4.650% 10/01/28		09/18/2018	CITIGROUP GLOBAL MARKETS INC		8,122,779	8,150,000		2FE
461070-AP-9	INTERSTATE POWER & LIGHT SR UNSEC 4.100% 09/26/28		09/19/2018	GOLDMAN SACHS & COMPANY		18,702,750	18,750,000		2FE
46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC 4.203% 07/23/29		08/01/2018	Various		26,985,770	27,000,000	21,249	1FE
46658*-AA-6	VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 11.000% 09/22/21		08/01/2018	Interest Capitalization		43,141	43,141		5
46659#-AA-1	VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22		08/01/2018	Interest Capitalization		12,366	12,366		5
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23		09/30/2018	Interest Capitalization		280,269	280,269		5*
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		09/30/2018	Interest Capitalization		1	1		5
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC 14.000% 03/22/26		08/06/2018	Interest Capitalization		299,689	299,689		3Z
48238T-AA-7	KAR AUCTION SERVICES INC CO.GUARNT 5.125% 06/01/25		07/25/2018	Various		4,818,300	5,010,000	38,314	4FE
487836-BU-1	KELLOGG CO SR UNSEC 3.400% 11/15/27		09/21/2018	NOMURA SECURITIES INTL INC.		9,311,000	10,000,000	122,778	2FE
487836-BW-7	KELLOGG CO SR UNSEC 4.300% 05/15/28		08/21/2018	U.S. BANCORP INVESTMENTS INC		10,103,900	10,000,000	118,250	2FE
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		07/10/2018	KEYBANC CAPITAL MARKETS		(4,144)	(4,139)		4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		07/10/2018	KEYBANC CAPITAL MARKETS		(986)	(985)		4FE
497210-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		09/30/2018	KIOP PARENT HOLDING CORP		250,000	643,000		3Z
497210-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		09/30/2018	Interest Capitalization		355,209	355,209		3Z
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 16.000% 10/31/19		09/15/2018	Interest Capitalization		661,453	661,453		5*
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		09/30/2018	Interest Capitalization		1,446,137	1,446,137		3Z
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/06/25		08/14/2018	GOLDMAN SACHS & COMPANY		10,054,625	10,075,000		4FE
513075-BL-4	LAMAR MEDIA CORP CO.GUARNT 5.750% 02/01/26		07/09/2018	GOLDMAN SACHS & COMPANY		2,550,000	2,500,000	63,889	3FE
518088-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/20		07/03/2018	Interest Capitalization		111,802	111,802		5*
536210-AP-1	LION INDUSTRIAL PROP-L.P. SR-UNSEC 4.520% 09/06/30		09/06/2018	BANC OF AMERICA SECURITIES INC		40,000,000	40,000,000		2Z
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		09/30/2018	Interest Capitalization		711,719	711,719		5*
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/25/25		08/16/2018	BANK OF AMERICA		7,500,000	7,500,000		3FE
55303K-AB-1	MGM GROWTH/MGM FINANCE CO.GUARNT 4.500% 09/01/26		08/02/2018	Various		6,545,000	7,000,000	122,250	4FE
55303X-AF-2	MGM GROWTH/MGM FINANCE CO.GUARNT 4.500% 01/15/28		07/17/2018	Various		3,643,750	4,000,000	1,625	4FE
55352N-AC-1	MSCCG 2015-ALDR A2 CSTR 3.577% 06/07/35		07/06/2018	CREDIT SUISSE SECURITIES US LL				293	1FM
55357G-AH-0	MSHC INC SR-UNSEC 07/31/23		08/31/2018	ANTARES		11,726,535	11,747,105		4Z
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22		08/05/2018	Interest Capitalization		1,685,937	1,685,937		5*
55646#-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		07/17/2018	BOSTONIA GLOBAL SECURTIES LLC		32,062,615	31,750,000		1Z
55936#-AB-5	TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22		09/28/2018	MADISON CAPITAL FUNDING		275,051	275,051		5*
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		09/30/2018	Interest Capitalization		36,371	36,371		5*
581557-BJ-3	MCKESSON CORP SR UNSEC 3.950% 02/16/28		09/24/2018	BARCLAYS BANK PLC		13,838,607	14,363,000	63,038	2FE
59140C-AA-8	METAPHARM-INC. SUB 11.500% 10/13/20		09/30/2018	Interest Capitalization		926,838	926,838		5
59828*-AA-4	MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24		09/30/2018	Interest Capitalization		61,470	61,470		4FE
59835#-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		08/17/2018	COBANK ACB		25,000,000	25,000,000		1Z
59870U-AG-1	MILACRON LLC MILACRON LLC 09/28/23		07/30/2018	JP MORGAN SECURITIES		4,856,730	4,859,160		4FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/30/24		07/06/2018	Taxable Exchange		2,446,258	2,463,974		4FE
623115-AD-4	MT SINAI HOSPITAL SECURED 3.981% 07/01/48		08/14/2018	RAYMOND JAMES		6,944,928	7,300,000	36,327	1FE
624758-AE-8	MUELLER WATER PRODUCTS CO.GUARNT 5.500% 06/15/26		09/04/2018	Various		3,929,250	3,900,000	47,376	3FE
62845#-AA-3	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		07/02/2018	MYERBERG & COMPANY L.P.		19,500,000	19,500,000		5*
62845#-AA-3	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		09/30/2018	Interest Capitalization		47,667	47,667		5*
62898@-AA-1	NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC 11.250% 08/01/22		09/30/2018	Interest Capitalization		465,680	465,680		5
62927@-AC-2	NAT HOCKEY LEAGUE US FDG LP SERIES 3 US 3.980% 07/12/25		07/12/2018	MERRIL LYNCH PERCE FENER SMITH		5,364,486	5,364,486		1FE
62927@-AD-0	NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 4 US 4.120% 07/12/28		07/12/2018	MERRIL LYNCH PERCE FENER SMITH		15,115,385	15,115,385		1FE
62927@-AE-8	NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 5 US 4.220% 07/12/30		07/12/2018	MERRIL LYNCH PERCE FENER SMITH		36,187,845	36,187,845		1FE
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC 4.300% 10/15/28		09/18/2018	BANK OF AMERICA		6,999,804	7,050,000		2FE
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		08/30/2018	BOSTONIA GLOBAL SECURTIES LLC		3,860,406	3,860,406		1
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		09/30/2018	Interest Capitalization		170,807	170,807		1
647551-B@-8	NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC 5.360% 06/28/23		07/05/2018	GOLDMAN SACHS CAPITAL MARKETS		50,000,000	50,000,000		2FE
64887R-AE-4	TRIDENT HLDG CO-LLC SR-SEC 07/31/20		09/30/2018	Interest Capitalization		420,081	420,081		6FE
655844-BV-9	NORFOLK SOUTHERN CORP SR UNSEC 4.050% 08/15/52		08/16/2018	Various		12,147,417	12,854,000	99,561	2FE
65958*-AA-3	NORTH HAVEN CA PARENT-INC SUB-UNSEC 14.000% 10/01/24		09/30/2018	Interest Capitalization		1,582,346	1,582,346		5*
665228-E#-5	NORTHERN ILLINOIS GAS CO SR-SEC 4.080% 08/16/39		08/16/2018	U.S. BANK		7,000,000	7,000,000		1Z
665501-AL-6	NORTHERN NATURAL GAS CO SR UNSEC 4.300% 01/15/49		07/12/2018	BARCLAYS BANK PLC		11,997,960	12,000,000		1FE
665789-BA-0	NORTHERN STATES PWR-WISC 1ST MORTG 4.200% 09/01/48		09/05/2018	MIZUHO SECURITIES USA INC.		9,962,900	10,000,000		1FE
666807-BP-6	NORTHROP GRUMMAN CORP SR UNSEC 4.030% 10/15/47		09/18/2018	HSBC SECURITIES USA INC		18,848,550	20,000,000	341,990	2FE

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680665-AK-2	OLIN CORP SR UNSEC 5.000% 02/01/30		07/20/2018	Various		9,796,125	10,350,000	250,153	3FE
68276Q-AB-2	ONEX SCHUMACHER FINANCE ONEX SCHUMACHER FINANCE 07/31/22		08/07/2018	CREDIT SUISSE SECURITIES US LL		4,981,250	5,000,000		4FE
68573#-AA-8	ORCHID UNDERWRITERS AGENCY HLD 11.500% 03/14/23		09/30/2018	Interest Capitalization		39,331	39,331		5
68573*-AA-2	ORCHID UNDERWRITERS AGENCY HLD ALL PIK 13.500% 03/14/24		09/30/2018	Interest Capitalization		136,922	136,922		5
69349L-AR-9	PNC BANK NA SUBORD 4.050% 07/26/28		07/30/2018	Various		17,542,255	17,550,000	3,938	1FE
69353F-AX-2	PQ CORP PQ CORP 02/08/25		07/10/2018	CREDIT SUISSE SECURITIES US LL		(4,266)	(4,261)		3FE
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		08/01/2018	GOLDMAN SACHS CAPITAL MARKETS		3,162,352	3,162,352		2FE
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		08/31/2018	Interest Capitalization		814,948	814,948		3FE
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		07/11/2018	PACEWELL?2?LLC		20,000,000	20,000,000		1FE
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC 12.750% 12/30/21		09/30/2018	Interest Capitalization		819,964	819,964		5*
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC 4.100% 03/01/47		08/14/2018	BANK OF AMERICA		5,112,274	5,116,000	95,771	1FE
70109H-AM-7	PARKER-HANNIFIN CORP SR UNSEC 4.200% 11/21/34		08/28/2018	WELLS FARGO		29,463,710	29,000,000	334,950	1FE
711123-C#-4	THE PEOPLES GAS LIGHT & COKE C SERIES CCC 3.650% 12/15/46		07/31/2018	G2		1,103,712	1,200,000	5,597	1
711123-D*-7	THE PEOPLES GAS LIGHT & COKE C 3.650% 12/15/46		07/31/2018	G2		5,702,512	6,200,000	28,916	1
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKETS LLC		25,000,000	25,000,000		2AM
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC 07/02/25		08/24/2018	WELLS FARGO		2,996,250	3,000,000		3FE
72811H-AB-6	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/29/24		09/28/2018	GOLDMAN SACHS BANK USA MUREX		1,160,893	1,160,893		4FE
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/17/24		07/01/2018	Interest Capitalization		49,658	49,658		5
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		08/08/2018	MESIROW FINANCIAL		33,282,411	33,282,411		1Z
745867-AX-9	PULTEGROUP INC CO.GUARNT 5.000% 01/15/27		07/10/2018	CITIGROUP GLOBAL MARKETS INC		4,775,000	5,000,000	122,917	3FE
74986@-AX-9	RREEF AMERICA REIT II-INC. SR-UNSEC 4.140% 08/31/29		08/31/2018	WELLS FARGO SECURITIES LLC		18,000,000	18,000,000		1Z
74986@-AY-7	RREEF AMERICA REIT II-INC. SR-UNSEC 4.190% 08/31/30		08/31/2018	WELLS FARGO SECURITIES LLC		19,000,000	19,000,000		1Z
75000*-AA-0	RSC ACQUISITION INC SR-UNSEC 11/30/22		07/16/2018	ANTARES		2,892,750	2,900,000		5
76027*-AA-7	REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK 11.000% 01/17/24		07/03/2018	Interest Capitalization		(437,613)	(437,613)		5*
77313D-AJ-0	ROCKET SOFTWARE INC ROCKET SOFTWARE INC 10/01/23		07/30/2018	Taxable Exchange		3,199,013	3,185,728		4FE
776743-AF-3	ROPER TECHNOLOGIES INC SR UNSEC 4.200% 09/15/28		08/14/2018	JP MORGAN SECURITIES		31,765,656	31,800,000		2FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		08/16/2018	CREDIT SUISSE SECURITIES US LL		2,493,750	2,500,000		3FE
78469X-AD-9	SPX FLOW INC CO.GUARNT 5.625% 08/15/24		08/15/2018	Various		7,672,219	7,700,000	138,824	4FE
78488@-AH-8	SVF HLDG R/E INV TRUST SR-UNSEC 4.240% 08/15/28		08/15/2018	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		1Z
78488@-AJ-4	SVF HLDG R/E INV TRUST SR-UNSEC 4.340% 08/15/30		08/15/2018	WELLS FARGO SECURITIES LLC		18,000,000	18,000,000		1Z
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		07/03/2018	DIRECT		14,750,000	14,750,000		5*
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		09/30/2018	Interest Capitalization		36,465	36,465		5*
78956#-AA-4	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22		09/20/2018	ST. GEORGE WAREHOUSING & TRUCK		32,301,196	32,301,196		3Z
79585T-AS-2	SALVATION ARMY UNSEC 4.528% 09/01/48		08/16/2018	JP MORGAN SECURITIES		35,000,000	35,000,000		1FE
80386W-AB-1	SASOL FINANCING USA LLC CO.GUARNT 6.500% 09/26/28		09/20/2018	BANK OF AMERICA		5,018,417	5,025,000		2FE
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		09/30/2018	Interest Capitalization		78,775	78,775		4Z
827048-AU-3	SILGAN HOLDINGS INC SR UNSEC 4.750% 03/15/25		08/31/2018	BARCLAYS BANK PLC		2,406,250	2,500,000	56,076	3FE
83174#-AA-0	SMILE DOCTORS LLC SR-UNSEC 10/06/22		07/31/2018	TWIN BROOK CAPITAL PARTNERS LL		476,226	479,825		5
83174#-AA-0	SMILE DOCTORS LLC SR-UNSEC 10/06/22		08/07/2018	Tax Free Exchange		6,448,313	6,448,313		5
83174#-AB-8	SMILE DOCTORS LLC SR-UNSEC 10/06/22		09/28/2018	Various		667,685	667,685		5
83174@-AA-2	SMART MARKETS FUND REIT-LLC SR-UNSEC 4.390% 06/19/28		08/20/2018	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		07/03/2018	Interest Capitalization		(417,188)	(417,188)		5
83415Y-AE-0	SOLARAY LLC 1ST AMENED DELAY DRAW 09/08/23		08/10/2018	Tax Free Exchange		1,449,320	1,449,320		4
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		08/15/2018	KEYBANC CAPITAL MARKETS		15,000,000	15,000,000		1Z
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		07/01/2018	Interest Capitalization		103,092	103,092		4Z
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 08/31/24		08/07/2018	JEFFERIES & CO. INC.		5,000,000	5,000,000		4FE
87295#-AA-5	TWINMED-LLC SUB-UNSEC/ALL PIK 12.000% 11/05/22		09/30/2018	Interest Capitalization		(436,007)	(436,007)		4
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 07/15/44		07/16/2018	GUGGENHEIM SECURITIES		30,000,000	30,000,000		1FE
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 07/15/44		09/21/2018	GUGGENHEIM SECURITIES		5,880,000	5,880,000		1FE
87403@-AA-6	TAILWIND SMITH COOPER INTERMED SUB-UNSEC 10% cash 1% pik 11.000% 05/21/24		09/30/2018	Interest Capitalization		(425,948)	(425,948)		5*
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		09/28/2018	SUMITOMO BANK LTD. NEW YORK		39,378,000	39,378,000		2Z
88166U-AC-2	XPERI CORP XPERI CORP 12/01/23		09/18/2018	BANK OF AMERICA		2,042,896	2,058,333		3FE
883556-BR-2	THERMO FISHER SCIENTIFIC SR UNSEC 2.950% 09/19/26		08/14/2018	WELLS FARGO		5,360,031	5,725,000	68,962	2FE
88947E-AT-7	TOLL BROS FINANCE CORP CO.GUARNT 4.350% 02/15/28		09/19/2018	BARCLAYS BANK PLC		2,771,250	3,000,000	13,050	3FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		07/03/2018	GOLDMAN SACHS CAPITAL MARKETS		245,000,000	245,000,000		1FE
893647-AW-7	TRANSDIGM INC CO.GUARNT 6.000% 07/15/22		07/13/2018	U.S. BANCORP LIBRA		5,081,250	5,000,000	1,667	4FE
89364M-BM-5	TRANSDIGM INC TRANSDIGM INC 08/22/24		08/16/2018	CREDIT SUISSE SECURITIES US LL		7,000,000	7,000,000		3FE
89364M-BN-3	TRANSDIGM INC TRANSDIGM INC 05/30/25		08/16/2018	CREDIT SUISSE SECURITIES US LL		3,000,000	3,000,000		4FE
89838Q-AA-1	BOSTON UNIVERSITY SECURED 4.061% 10/01/48		08/15/2018	BANK OF AMERICA		16,900,000	16,900,000		1FE
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54		09/17/2018	LESMARK		8,626,256	8,626,256		2FE
90353K-AY-5	UBSCM 2018-C13 A4 4.334% 10/15/51		09/26/2018	Various		32,963,633	32,000,000	38,528	1FE
90353K-BB-4	UBSCM 2018-C13 AS SUB AFC 0.000% 10/15/51		09/21/2018	U.S. BANCORP LIBRA		15,449,949	15,000,000	19,105	1FE

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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)
911312-BN-5	UNITED PARCEL SERVICE SR UNSEC 3.750% 11/15/47		08/28/2018	Various		23,341,960	25,000,000	224,375	1FE
91412N-AJ-9	UNIVERSITY OF CHICAGO UNSEC 4.151% 10/01/45		08/24/2018	RAYMOND JAMES		127,400	130,000	2,203	1FE
91412N-AK-6	UNIVERSITY OF CHICAGO UNSEC 4.411% 10/01/44		09/24/2018	WELLS FARGO		1,998,192	1,995,000	42,778	1FE
91865F-AF-6	VACO HLDGS LLC SR-UNSEC 11/09/22		07/05/2018	ANTARES		462,500	462,500		4
919451-AA-2	VALLEY CHILDREN'S HOSP SECURED 4.399% 03/15/48		07/17/2018	JP MORGAN SECURITIES		44,625,000	44,625,000		1FE
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25		08/09/2018	CREDIT SUISSE SECURITIES US LL		1,990,000	2,000,000		4FE
92556*-AB-1	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		07/25/2018	GOLUB CAPITAL		(1,526,841)	(1,526,841)		5*
92671#-AC-5	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		1,475,045	1,475,045		5
92671#-AD-3	VIEW INC. Piks no cash 10.100% 01/25/20		09/15/2018	Interest Capitalization		15,363	15,363		5
92671#-AE-1	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		526	526		5
92671#-AF-8	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		1,589	1,589		5
92671#-AG-6	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		1,505	1,505		5
92671#-AH-4	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		2,053	2,053		5
92671#-AJ-0	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		142	142		5
92671#-AK-7	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		6,120	6,120		5
92671#-AL-5	VIEW INC. ALL PIK 10.100% 01/25/20		09/15/2018	Interest Capitalization		1,711	1,711		5
92671#-AM-3	VIEW INC. PIKS MONTHLY 10.100% 01/25/20		09/15/2018	Interest Capitalization		67,317	67,317		5
92840V-AA-0	VISTRA OPERATIONS CO LLC CO.GUARNT 5.500% 09/01/26		08/08/2018	Various		10,123,750	10,100,000		3FE
93722B-AB-6	WASHING SYSS-LLC SUB-UNSEC 11.250% 05/30/22		07/25/2018	Interest Capitalization		58,717	58,717		5
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC 3.250% 08/15/26		09/13/2018	SUNTRUST CAPITAL MARKETS		2,919,319	3,152,000	9,106	2FE
94946T-AD-8	WELLCARE HEALTH PLANS SR UNSEC 5.375% 08/15/26		08/08/2018	JP MORGAN SECURITIES		6,675,000	6,675,000		3FE
94989Y-BE-2	WFCM 2016-C32 B SUB W 4.879% 01/15/59		08/09/2018	Various		2,080,078	2,000,000	3,245	1FM
95000T-BU-9	WFCM 2017-RB1 AS SUB 3.757% 03/15/50		09/21/2018	BARCLAYS BANK PLC		1,228,184	1,255,000	3,143	1FM
95040Q-AD-6	WELLTOWER INC SR UNSEC 4.250% 04/15/28		08/09/2018	BARCLAYS BANK PLC		4,749,504	4,800,000	71,400	2FE
95040Q-AF-1	WELLTOWER INC SR UNSEC 4.950% 09/01/48		08/09/2018	BARCLAYS BANK PLC		9,957,900	10,000,000		2FE
975368-AA-5	WINSIGHT HLDGS-LLC ALL PIK 12.750% 07/31/22		09/30/2018	Interest Capitalization		389,948	389,948		5*
98160U-AB-9	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23		07/19/2018	BMO CAPITAL MARKETS		750,000	750,000		5*
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25		09/17/2018	CREDIT SUISSE SECURITIES US LL		9,629,428	10,000,000	164,533	2FE
98975V-AG-1	ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 07/02/25		07/24/2018	CREDIT SUISSE SECURITIES US LL					3FE
BAD141-41-8	SW HLDGS-LLC SR-UNSEC 11.148% 01/15/22		07/03/2018	DIRECT		(23,855,079)	(24,341,917)		4Z
BL2678-19-3	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 08/14/25		08/16/2018	BANK OF AMERICA		20,480,000	20,500,000		3FE
BL2698-22-5	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		07/03/2018	Taxable Exchange		(4,819,287)	(4,824,643)		2FE
BL2773-16-8	FRONTDOOR INC FRONTDOOR INC 08/16/25		08/14/2018	JP MORGAN SECURITIES		7,880,250	7,900,000		4FE
BL2782-25-0	PARKER PRIVATE MERGER SU PARKER PRIVATE MERGER SU 09/17/25		09/17/2018	MORGAN STANLEY & CO. INC.		5,885,250	5,900,000		4FE
BL2790-56-8	STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC 10/01/25		09/20/2018	JP MORGAN SECURITIES		50,769,875	51,025,000		4FE
BL2792-92-9	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		09/13/2018	JP MORGAN SECURITIES		19,950,000	20,000,000		3FE
BL2795-10-4	KUEHG CORP KUEHG CORP 02/14/25		09/14/2018	CREDIT SUISSE SECURITIES US LL		5,935,125	5,950,000		4FE
Z00054-31-4	FLIGHT BUYER LLC SR-UNSEC 10/02/21		09/27/2018	BANK OF MONTREAL		3,133,044	3,133,044		4Z
Z00056-40-0	LIGADO NETWORKS-INC. SR-SEC 12/07/20		09/07/2018	Interest Capitalization		173,444	173,444		5*
Z00058-57-0	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		08/08/2018	GOLUB CAPITAL		210,000	210,000		5*
Z00059-00-8	PAI HOLDCO INC SR-UNSEC 01/05/25		08/01/2018	BANK OF MONTREAL		4,385,936	4,385,936		4Z
Z00059-33-9	MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23		07/19/2018	MADISON CAPITAL FUNDING		2,843,056	2,871,774		4Z
Z00059-73-5	TRIDENT HLDG CO-LLC 07/31/20		09/28/2018	Interest Capitalization		52,372	52,372		6*
Z00059-74-3	RSC ACQUISITION INC SR-UNSEC 11/30/22		08/31/2018	ANTARES		1,519,200	1,519,200		4Z
Z00059-97-4	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		09/04/2018	Interest Capitalization		19,560	19,560		4Z
Z00060-00-6	LSCS HLDGS INC SR-UNSEC 03/12/25		09/14/2018	KEYBANC CAPITAL MARKETS		260,000	260,000		4Z
Z00060-07-1	JENSEN HUGHES INC SR-UNSEC 03/22/24		08/13/2018	ANTARES		2,082,279	2,082,279		5*
Z00060-10-5	USRP HLDGS INC SR-UNSEC 03/29/25		07/02/2018	ANTARES		2,500,000	2,500,000		4Z
Z00060-27-9	OUTPUT SERVICES GROUP INC SR-UNSEC 03/26/24		09/14/2018	SUNTRUST CAPITAL MARKETS		1,728,364	1,728,364		4Z
Z00060-29-5	SW HLDGS-LLC INITIAL tl 2nd lien 07/03/26		07/23/2018	DIRECT		23,855,079	24,341,917		5*
Z00060-83-2	CHASE INDUSTRIES INC SR-UNSEC 05/11/25		09/27/2018	ANTARES		387,302	387,302		4Z
Z00061-45-9	MBS HLDGS INC SR-UNSEC 07/02/23		07/02/2018	SUNTRUST CAPITAL MARKETS		14,925,000	15,000,000		4Z
Z00061-79-8	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		07/02/2018	GOLUB CAPITAL		1,672,950	1,672,950		5*
Z00061-88-9	AMSPEC SERVICES INC SR-UNSEC 07/02/24		07/11/2018	ANTARES		21,758,654	21,923,077		4Z
Z00061-98-8	INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC 07/16/24		07/19/2018	GOLUB CAPITAL		14,091,862	14,162,675		4Z
Z00062-00-2	GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/30/25		07/19/2018	BNP PARIBAS		21,767,283	21,876,666		4Z
Z00062-04-4	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		07/25/2018	MADISON CAPITAL FUNDING		14,850,000	15,000,000		4Z
Z00062-05-1	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		07/31/2018	MADISON CAPITAL FUNDING		1,058,016	1,058,016		4Z
Z00062-07-7	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 10% cash 1.5%pik 11.500% 07/26/25		07/26/2018	GENNX/PAG ACQUISITIONS		7,500,000	7,500,000		4Z
Z00062-16-8	KSLB HLDGS LLC SR-UNSEC 07/30/25		07/30/2018	ANTARES		14,850,000	15,000,000		4Z
Z00062-17-6	KSLB HLDGS LLC SR-SEC 07/30/25		09/17/2018	ANTARES		2,083,333	2,083,333		4Z
Z00062-27-5	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		08/09/2018	ACQUISITION RESOURCE CORP		7,488,029	7,563,666		5*

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)
Z00062-28-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		09/12/2018	ACQUISITION RESOURCE CORP		1,016,475	1,026,742		4Z
Z00062-30-9	TRUROAD HLDGS INC SR-UNSEC 08/07/24		08/07/2018	ANTARES		16,956,844	17,128,125		4Z
Z00062-31-7	TRUROAD HLDGS INC SR-UNSEC 08/07/24		09/20/2018	ANTARES		1,200,000	1,200,000		4Z
Z00062-41-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		08/31/2018	TRANS-NATIONAL		38,383,333	39,166,667		4Z
Z00062-42-4	NJEYE LLC SR-UNSEC 09/14/24		09/14/2018	ANTARES		9,900,000	10,000,000		4Z
Z00062-44-0	NJEYE LLC SR-UNSEC 09/14/24		09/26/2018	ANTARES		298,020	298,020		4Z
Z00062-46-5	TRANSPORTATION INSIGHT LLC SR-UNSEC 08/31/24		08/31/2018	ANTARES		13,536,735	13,673,469		3Z
Z00062-47-3	TRANSPORTATION INSIGHT LLC SR-UNSEC 08/31/24		08/31/2018	ANTARES		510,204	510,204		3Z
629288-AA-5	NHL CANADA FDG LP SERIES 3 CANADIAN 3.980% 07/12/25	A	07/12/2018	MERRIL LYNCH PERCE FENER SMITH		1,635,514	1,635,514		1FE
629288-AB-3	NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN 4.120% 07/12/28	A	07/12/2018	MERRIL LYNCH PERCE FENER SMITH		2,884,615	2,884,615		1FE
629288-AC-1	NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN 4.220% 07/12/30	A	07/12/2018	MERRIL LYNCH PERCE FENER SMITH		13,812,155	13,812,155		1FE
03759C-AL-4	APID 2016 24A A2FR MEZ CDO-CF-CLO-H 4.460% 10/20/30	D	08/23/2018	BANK OF AMERICA		3,000,000	3,000,000		1FE
03835V-AD-8	APTIV PLC CO.GUARNT 4.250% 01/15/26	D	08/16/2018	BANK OF AMERICA		15,236,964	15,300,000	63,219	2FE
03845E-AA-0	ARAB PETROLEUM INVST SR UNSEC 4.125% 09/18/23	D	09/11/2018	STANDARD CHARTERED BANK		10,007,958	10,025,000		1FE
046353-AT-5	ASTRAZENECA PLC SR UNSEC 4.000% 01/17/29	D	08/14/2018	GOLDMAN SACHS & COMPANY		10,954,900	11,000,000		1FE
04965D-A*-7	ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC 4.480% 01/01/23	D	07/11/2018	CITIGROUP GLOBAL MARKETS INC		23,000,000	23,000,000		2Z
052528-AH-9	AUST & NZ BANKING GROUP SUBORD 4.500% 03/19/24	D	09/24/2018	Various		13,491,152	13,484,000	266,056	2FE
05583J-AE-2	BPCE SA SR UNSEC 4.625% 09/12/28	D	09/05/2018	JP MORGAN SECURITIES		24,853,750	25,000,000		2FE
059895-AS-1	BANGKOK BANK PCL/HK SR UNSEC 4.450% 09/19/28	D	09/12/2018	MORGAN STANLEY & CO. INC.		10,971,840	11,000,000		2FE
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	C	09/15/2018	Interest Capitalization		714,398	714,398		2
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	08/27/2018	Interest Capitalization		182,699	182,699		6*
23330J-AB-7	DP WORLD LTD SR UNSEC 5.625% 09/25/48	D	09/18/2018	CITIGROUP GLOBAL MARKETS INC		8,037,900	8,125,000		2FE
24023M-AA-2	DBS GROUP HOLDINGS LTD SUBORD 4.520% 12/11/28	D	07/17/2018	HSBC SECURITIES USA INC		7,871,838	7,800,000	37,215	1FE
44962L-AF-4	IHS MARKIT LTD SR UNSEC 4.750% 08/01/28	D	07/19/2018	JP MORGAN SECURITIES		14,147,176	14,200,000		2FE
44962L-AG-2	IHS MARKIT LTD SR UNSEC 4.125% 08/01/23	D	07/19/2018	HSBC SECURITIES USA INC		8,175,974	8,200,000		2FE
456837-AM-5	ING GROEP NV SR UNSEC 4.550% 10/02/28	D	09/25/2018	GOLDMAN SACHS & COMPANY		41,706,873	41,850,000		2FE
460599-AD-5	INTERNATIONAL GAME TECH SR SEC 6.250% 01/15/27	D	09/17/2018	BANK OF AMERICA		9,600,000	9,600,000		3FE
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT 4.750% 01/15/25	D	07/13/2018	WELLS FARGO		1,960,000	2,000,000	528	3FE
47032F-AB-5	JAMES HARDIE INTL FIN CO.GUARNT 5.000% 01/15/28	D	07/18/2018	BANK OF AMERICA		1,905,000	2,000,000	1,389	3FE
50064Y-AN-3	KOREA HYDRO & NUCLEAR PO SR UNSEC 3.750% 07/25/23	D	07/18/2018	CITIGROUP GLOBAL MARKETS INC		3,652,142	3,675,000		1FE
5006EP-AJ-0	KOREA EAST-WEST POWER CO SR UNSEC 3.875% 07/19/23	D	07/12/2018	CITIGROUP GLOBAL MARKETS INC		2,761,292	2,775,000		1FE
536576-AD-3	LISTRINDO CAPITAL BV CO.GUARNT 4.950% 09/14/26	D	07/11/2018	Various		2,478,500	2,775,000	44,443	3FE
60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC 4.254% 09/11/29	D	09/05/2018	MIZUHO SECURITIES USA INC.		39,600,000	39,600,000		1FE
62848F-AG-7	MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY 4.421% 10/20/30	D	08/16/2018	BARCLAYS BANK PLC		2,500,000	2,500,000		1FE
67091G-AA-1	OCI NV SR SEC 6.625% 04/15/23	D	09/05/2018	MORGAN STANLEY & CO. INC.		8,287,500	8,000,000	182,556	3FE
67576G-AD-9	ODBRCHT OFFSHRE DRILL FIN SR SEC 7.720% 12/01/26	D	09/05/2018	Interest Capitalization		329,599	329,599		6*
67591Y-AG-4	OCT38 2018 1A A3B MEZ CDO-CF-CLO-HY 0.000% 07/20/30	D	07/12/2018	BANK OF AMERICA		5,000,000	5,000,000		1FE
693483-AD-1	POSCO SR UNSEC 4.000% 08/01/23	D	07/25/2018	HSBC SECURITIES USA INC		6,640,357	6,675,000		2FE
71647N-AY-5	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.999% 01/27/28	D	09/21/2018	Tax Free Exchange		9,067,808	10,000,000	89,985	3FE
74735K-2B-7	QOREDOO INTL FINANCE CO.GUARNT 3.875% 01/31/28	D	08/14/2018	CITIGROUP GLOBAL MARKETS INC		4,762,500	5,000,000	8,611	1FE
80007R-AD-7	SANDS CHINA LTD SR UNSEC 5.400% 08/08/28	D	08/06/2018	BARCLAYS BANK PLC		12,984,470	13,000,000		2FE
80627D-AB-2	IHO VERWALTUNGS GMBH SR SEC 4.500% 09/15/23	D	08/01/2018	Various		9,591,000	10,000,000	89,450	3FE
961214-DF-7	WESTPAC BANKING CORP SUBORD 4.322% 11/23/31	D	09/20/2018	BANK OF AMERICA		11,872,233	12,305,000	178,751	2FE
AT8014-32-2	OI SA CO.GUARNT 10.000% 07/25/25	D	07/31/2018	Taxable Exchange		16,429,187	14,663,942		4FE
BL2353-30-0	VGROUP LTD VGROUP LTD 03/09/24	D	09/07/2018	RBC DAIN RAUSCHER INC.		998,750	1,000,000		4FE
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 07/24/25	D	07/24/2018	JP MORGAN SECURITIES		14,203,625	14,275,000		4FE
G2130#-AC-2	TIAA CHURCHILL MID MKT CLO IV Class D-SR-UNSEC 7.442% 04/20/26	D	09/12/2018	WELLS FARGO		2,500,000	2,500,000		6*
G2130#-AD-0	TIAA CHURCHILL MID MKT CLO IV SUB-SUB-UNSEC 0.000% 04/20/26	D	09/12/2018	WELLS FARGO		7,548,322	2,499,444		6*
P35968-AA-3	EVM ENERG?A DEL VALLE DE M?XIC SR-UNSEC 6.020% 12/31/40	D	09/24/2018	SUMITOMO BANK LTD. NEW YORK		28,909,806	28,909,806		2Z
P9798*-AB-6	VIRUTEX ILKO S.A. SR-UNSEC 6.250% 03/07/25	D	09/06/2018	DELOITTE CHILE		12,500,000	12,500,000		3FE
Q3972#-AB-2	GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22	C	07/10/2018	Interest Capitalization		557,719	557,719		5*
Q8501*-AE-9	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.610% 09/12/31	D	09/12/2018	BANK AMERICA LEASING & CAPITAL		20,000,000	20,000,000		2FE
Q8501*-AF-6	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.710% 09/12/33	D	09/12/2018	BANK AMERICA LEASING & CAPITAL		30,000,000	30,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,929,941,617	3,948,803,055	7,592,266	XXX
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		09/12/2018	Various	0.000	325,373,338			2
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		09/12/2018	Various	0.000	275,282,235			4
8199999. Subtotal - Bonds - SVO Identified Funds						600,655,573			XXX
8399997. Total - Bonds - Part 3						5,511,253,868	4,894,507,035	9,131,310	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,511,253,868	4,894,507,035	9,131,310	XXX
ZD7878-78-2	OAO ACQUISITIONS INC. SERIES A-1		07/06/2018	JP MORGAN SECURITIES	17,500.000	17,500,000	0.00		P4LZ

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)
ZD8787-85-9	TIA CLO IV LTD	D	09/06/2018	U.S. BANK	35,000,000.000	35,000,000	0.00		P6*L
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						52,500,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						52,500,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						52,500,000	XXX		XXX
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		08/31/2018	FEDERAL HOME LOAN BANK	1,117,350.000	111,735,000			V
ZD6868-68-5	MANITOBA -PROVINCE OF AMENITY CLASS B		07/20/2018	JP MORGAN SECURITIES	5,250,000.000	4,061,896			V
369822-10-1	GFN ASIA PACIFIC HLDGS PTY LTD GENERAL FINANCE CORP	C	09/10/2018	Tax Free Exchange	911,765.000	7,750,000			L
670851-50-0	Oi SA OI SA-ADR	D	07/31/2018	Taxable Exchange	2,891,021.000	11,419,533			L
670851-60-9	OI SA OI SA-CW19	D	07/31/2018	Taxable Exchange	206,526.000	879,801			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						135,846,230	XXX		XXX
000000-00-0	TIAA-CREF Tuition Financing Inc		09/30/2018	ISSUER	1.000	15,000,000			K
60407*-10-3	ND Properties Inc		09/30/2018	ISSUER	68.000	(414,267)			K
68062#-10-8	OLEUM HOLDING COMPANY, INC.		09/27/2018	CAPITAL CONTRIBUTION	0.000	743,687			K
87226@-10-3	T-C Europe Holding Inc		09/30/2018	ISSUER	1.000	268,555			K
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC.		07/31/2018	CAPITAL CONTRIBUTION	0.000	1,111			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						15,599,086	XXX		XXX
670693-55-5	NUVEEN INVESTMENTS NUVVEN MID CAP R6		07/06/2018	BFDS BROKER	583.290	25,000			L
670713-80-9	NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6		09/25/2018	BFDS BROKER	1,473,477.400	30,000,000			L
67079T-10-1	NUVEEN INVESTMENTS NUVVEN EMERG MRKTS DBT 2025		07/06/2018	BFDS BROKER	10,200.000	100,317			L
ZD8282-82-8	TIAA U.S BOND ESG FUND CLASS P GBP		08/24/2018	BFDS BROKER	1,944.694	50,000			L
9299999. Subtotal - Common Stocks - Mutual Funds						30,175,317	XXX		XXX
9799997. Total - Common Stocks - Part 3						181,620,633	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						181,620,633	XXX		XXX
9899999. Total - Preferred and Common Stocks						234,120,633	XXX		XXX
9999999 - Totals						5,745,374,501	XXX	9,131,310	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)
022650-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21		08/21/2018	Redemption 100.0000		341,252	341,252	341,252	341,252						341,252				8,868	08/21/2021	1
217194-AA-7	COP I LLC US GOVT GUARANT 3.613% 12/05/21		09/05/2018	Redemption 100.0000		113,837	113,837	113,837	113,837						113,837				3,085	12/05/2021	1
217194-AB-5	COP I LLC US GOVT GUARANT 3.650% 12/05/21		09/05/2018	Redemption 100.0000		170,053	170,053	170,053	170,053						170,053				4,655	12/05/2021	1
217194-AC-3	COP I LLC US GOVT GUARANT 3.580% 12/05/21		09/06/2018	Redemption 100.0000		116,413	116,413	116,413	116,413						116,413				3,126	12/05/2021	1
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2018	Call 100.0000		90,000	90,000	90,000	90,000						90,000				3,089	08/15/2036	1
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23		09/01/2018	Paydown		190	46	45	46		2		2		48		142	142	17	05/01/2023	1
36177N-5L-0	GN 794450 2.710% 12/15/29		09/01/2018	Paydown		1,006,017	1,006,017	1,006,017	1,006,017						1,006,017				18,179	12/15/2029	1
36178U-7A-5	GN AB8089 3.250% 04/15/32		07/01/2018	Paydown		14,157,542	14,157,542	13,551,975	13,665,397		492,145		492,145		14,157,542				268,403	04/15/2032	1
36179A-SR-8	GN AC1428 2.690% 06/15/33		09/01/2018	Paydown		891,431	891,431	859,186	862,672		28,759		28,759		891,431				15,990	06/15/2033	1
36179D-B8-2	GN AC3663 2.490% 06/15/35		09/01/2018	Paydown		1,468,252	1,468,252	1,418,698	1,424,156		44,096		44,096		1,468,252				24,378	06/15/2035	1
3617A0-WA-0	GN A00641 3.130% 07/15/35		09/01/2018	Paydown		1,155,415	1,155,415	1,155,415	1,155,415						1,155,415				24,115	07/15/2035	1
3617BU-DK-2	GN BE1006 3.625% 01/15/43		09/01/2018	Paydown		111,020	111,020	113,795			(2,775)		(2,775)		111,020				2,348	01/15/2043	1
36180K-2K-6	GN AD7978 3.920% 05/15/33		09/01/2018	Paydown		132,115	132,115	131,841	131,849		266		266		132,115				3,454	05/15/2033	1
36180U-Q4-4	GN AE2275 3.500% 01/15/32		09/01/2018	Paydown		245,321	245,321	236,601	238,228		7,093		7,093		245,321				5,726	01/15/2032	1
36180W-7J-8	GN AE4497 4.450% 06/15/55		09/01/2018	Paydown		29,381	29,381	29,424	29,421		(40)		(40)		29,381				872	06/15/2055	1
36180W-E5-0	GN AE3756 4.900% 07/15/55		09/01/2018	Paydown		11,839	11,839	13,627	13,564		(1,725)		(1,725)		11,839				387	07/15/2055	1
36180W-E6-8	GN AE3757 4.250% 01/15/39		09/01/2018	Paydown		141,162	141,162	141,603	141,519		(357)		(357)		141,162				4,001	01/15/2039	1
36180W-EZ-4	GN AE3752 4.400% 09/15/50		09/01/2018	Paydown		30,931	30,931	32,180	32,162		(1,231)		(1,231)		30,931				908	09/15/2050	1
36181D-XS-0	GN AE9689 4.600% 05/15/55		09/01/2018	Paydown		33,146	33,146	33,146	33,146						33,146				1,017	05/15/2055	1
36181G-WY-1	GN AF1563 3.960% 05/15/30		09/01/2018	Paydown		1,213,763	1,213,763	1,238,038	1,232,495		(18,732)		(18,732)		1,213,763				32,053	05/15/2030	1
36181R-5Z-4	GN AF9864 4.250% 09/15/38		09/01/2018	Paydown		1,685,086	1,685,086	1,685,086	1,685,086						1,685,086				47,759	09/15/2038	1
36181R-6A-8	GN AF9865 4.000% 03/15/34		09/01/2018	Paydown		480,291	480,291	489,897	488,126		(7,834)		(7,834)		480,291				12,812	03/15/2034	1
36181R-6C-4	GN AF9867 4.740% 03/15/41		09/01/2018	Paydown		283,344	283,344	308,799	307,951		(24,607)		(24,607)		283,344				8,957	03/15/2041	1
36181R-6E-0	GN AF9869 4.700% 03/15/41		09/01/2018	Paydown		113,910	113,910	121,964	121,695		(7,784)		(7,784)		113,910				3,571	03/15/2041	1
36182C-YS-0	GN AG7921 3.450% 11/15/36		09/01/2018	Paydown		1,093,115	1,093,115	1,099,264	1,098,614		(5,498)		(5,498)		1,093,115				25,148	11/15/2036	1
36189E-PN-0	GN AP6729 4.450% 03/15/41		09/01/2018	Paydown		45,143	45,143	48,757	48,636		(3,492)		(3,492)		45,143				1,340	03/15/2041	1
36189W-VT-0	GN AQ6026 3.620% 02/15/37		09/01/2018	Paydown		2,305,860	2,305,860	2,322,433	2,320,798		(14,938)		(14,938)		2,305,860				55,663	02/15/2037	1
36194T-4T-0	GN AU6234 4.000% 04/15/37		09/01/2018	Paydown		431,915	431,915	465,051	463,415		(31,501)		(31,501)		431,915				11,521	04/15/2037	1
36195W-XJ-2	GN AW7881 3.970% 02/15/37		09/01/2018	Paydown		736,051	736,051	783,894	781,549		(45,498)		(45,498)		736,051				19,486	02/15/2037	1
36202E-UR-8	G2 4192 4.500% 07/20/38		09/01/2018	Paydown		500,527	500,527	488,249	488,457		12,071		12,071		500,527				15,117	07/20/2038	1
36202E-VP-1	G2 4222 6.000% 08/20/38		09/01/2018	Paydown		224	224	228	226		(1)		(1)		224				9	08/20/2038	1
36202F-W3-6	G2 5166 3.000% 09/20/26		09/01/2018	Paydown		1,843	1,843	1,946	1,932		(89)		(89)		1,843				38	09/20/2026	1
36209E-YQ-9	GN 469719 6.500% 11/15/28		09/01/2018	Paydown		1,030	1,030	973	975		55		55		1,030				43	11/15/2028	1
3620A2-UH-7	GN 717084 4.500% 05/15/39		09/01/2018	Paydown		610,952	610,952	624,030	623,776		(12,824)		(12,824)		610,952				17,598	05/15/2039	1
3620AN-RW-2	GN 735001 4.000% 01/15/29		09/01/2018	Paydown		244,921	244,921	246,757	246,014		(1,093)		(1,093)		244,921				6,533	01/15/2029	1
3620AS-VD-8	GN 738712 3.000% 09/15/26		09/01/2018	Paydown		11,582	11,582	12,132	12,057		(475)		(475)		11,582				236	09/15/2026	1
3620C1-JZ-0	GN 745580 3.280% 06/15/39		09/01/2018	Paydown		194,639	194,639	178,425	179,940		14,698		14,698		194,639				4,257	06/15/2039	1
36224C-UF-2	GN 324682 8.000% 05/15/22		09/01/2018	Paydown		4,347	4,347	4,325	4,327		20		20		4,347				232	05/15/2022	1
36230M-ER-4	GN 752844 4.310% 05/15/29		09/01/2018	Paydown		117,249	117,249	117,249	117,249						117,249				3,370	05/15/2029	1
36230M-ET-0	GN 752846 5.850% 07/15/38		09/01/2018	Paydown		1,507,646	1,507,646	1,507,646	1,507,516		130		130		1,507,646				58,823	07/15/2038	1
36230M-EW-3	GN 752849 5.375% 02/15/37		09/04/2018	Paydown		337,852	337,852	337,852	337,852						337,852				12,111	02/15/2037	1
36230M-FL-6	GN 752871 3.850% 07/15/36		09/01/2018	Paydown		25,735	25,735	25,092	25,179		557		557		25,735				661	07/15/2036	1
36230M-FN-2	GN 752873 4.450% 07/15/38		09/01/2018	Paydown		194,581	194,581	194,581	194,581						194,581				5,775	07/15/2038	1
36241K-AB-4	GN 781802 4.500% 12/15/33		09/01/2018	Paydown		115,765	115,765	112,744	112,844		2,921		2,921		115,765				3,474	12/15/2033	1
36241K-WE-4	G2 782445 4.500% 10/20/38		09/01/2018	Paydown		84,116	84,116	79,753	79,801		4,316		4,316		84,116				2,617	10/20/2038	1
36241K-Y7-7	GN 782534 6.500% 01/15/39		09/01/2018	Paydown		272,029	272,029	284,312	284,033		(12,004)		(12,004)		272,029				11,597	01/15/2039	1
36290W-J6-0	GN 619585 4.500% 09/15/33		09/01/2018	Paydown		17,151	17,151	16,704	16,717		434		434		17,151				481	09/15/2033	1
36290Y-U3-0	GN 621702 4.500% 10/15/33		09/01/2018	Paydown		41,681	41,681	40,594	40,635		1,047		1,047		41,681				1,147	10/15/2033	1
36296A-E2-6	GN 685153 6.050% 11/15/49		09/01/2018	Paydown		35,907	35,907	35,606	35,628		279		279		35,907				1,449	11/15/2049	1
36296A-E4-2	GN 685155 6.350% 11/15/49		09/01/2018	Paydown		17,162	17,162	17,290	17,274		(112)		(112)		17,162				727	11/15/2049	1
36296K-DL-3	GN 693207 6.400% 01/15/37		09/01/2018	Paydown		4,660,190	4,660,190	4,660,190	4,660,190						4,660,190				198,956	01/15/2037	1
36296R-7D-3	GN 699392 7.000% 11/15/36		07/16/2018	Call 113.9727		72,486,500	63,599,904	63,247,250	63,275,640		3,277		3,277		63,278,917		320,987	320,987	11,483,592	11/15/2036	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)
36296R-T5-6	GN 699072 6.000% 08/15/38		09/01/2018	Paydown		1,105	1,105	1,122	1,122		(18)		(18)		1,105				39	08/15/2038	1
367333-AA-9	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 3.550% 06/11/21		09/11/2018	Redemption 100.0000		166,032	166,032	166,032	166,032						166,032				4,421	06/11/2021	1
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		09/02/2018	Redemption 100.0000		176,422	176,422	176,422	176,422						176,422				3,489	12/02/2021	1
383739-AP-4	GNR 2000-35 PC PAC-11 7.500% 11/20/30		09/01/2018	Paydown		12,878	12,878	12,925	12,873		5		5		12,878				640	11/20/2030	1
38373A-TL-0	GNR 2009-68 PB PAC-11 5.000% 07/20/38		09/05/2018	BMO CAPITAL MARKETS		6,034,716	5,961,133	6,136,242	5,974,082		(9,773)		(9,773)		5,964,309		70,407	70,407	230,994	07/20/2038	1
38373A-TL-0	GNR 2009-68 PB PAC-11 5.000% 07/20/38		09/01/2018	Paydown		1,634,711	1,634,711	1,682,731	1,638,262		(3,551)		(3,551)		1,634,711				54,138	07/20/2038	1
38373A-VB-9	GNR 2009-68 MB PAC-11 5.000% 06/16/38		09/05/2018	BMO CAPITAL MARKETS		3,034,812	3,010,819	3,111,964	3,016,891		(6,893)		(6,893)		3,009,999		24,813	24,813	116,669	06/16/2038	1
38373A-VB-9	GNR 2009-68 MB PAC-11 5.000% 06/16/38		09/01/2018	Paydown		1,007,557	1,007,557	1,041,405	1,009,589		(2,032)		(2,032)		1,007,557				33,030	06/16/2038	1
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.547% 09/16/46		09/01/2018	Paydown		57,049	57,049	55,454	56,233		816		816		57,049				2,113	09/16/2046	1
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 5.121% 12/16/44		09/01/2018	Paydown		12,957	12,957	12,569	12,514		443		443		12,957				444	12/16/2044	1
38373M-PD-6	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46		09/01/2018	Paydown		25,238	25,238	25,238	25,238						25,238				877	12/16/2046	1
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.355% 04/16/47		09/01/2018	Paydown		60,692	60,692	60,692	60,692						60,692				2,167	04/16/2047	1
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		09/01/2018	Paydown		26,915	26,915	26,099	26,615		300		300		26,915				915	05/16/2046	1
38373M-RX-0	GNR 2005-87 D DLY AFC 5.051% 04/16/37		09/01/2018	Paydown		440,698	440,698	439,442	439,473		1,225		1,225		440,698				14,840	04/16/2037	1
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.814% 12/16/47		09/01/2018	Paydown		27,544	27,544	20,196	23,684		3,859		3,859		27,544				701	12/16/2047	1
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		09/01/2018	Paydown		68,059	68,059	59,892	65,233		2,826		2,826		68,059				2,371	12/16/2045	1
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.377% 11/16/45		09/01/2018	Paydown		3,323,806	3,323,806	3,203,806	3,220,625		103,181		103,181		3,323,806				103,831	11/16/2045	1
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		09/01/2018	Paydown		797,660	797,660	516,235	661,122		136,537		136,537		797,660				20,132	05/16/2046	1
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		09/01/2018	Paydown		108,740	108,740	100,472	105,422		3,318		3,318		108,740				3,669	04/16/2046	1
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		09/01/2018	Paydown		83,161	83,161	72,856	76,239		6,922		6,922		83,161				2,575	08/16/2046	1
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		09/01/2018	Paydown		23,896	23,896	21,952	23,067		829		829		23,896				797	02/16/2048	1
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		09/01/2018	Paydown		627,370	627,370	624,720	624,724		2,646		2,646		627,370				23,830	04/16/2033	1
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		09/01/2018	Paydown		863,376	863,376	873,089	863,376						863,376				31,830	04/16/2033	1
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		09/01/2018	Paydown		332,119	332,119	331,963	331,932		187		187		332,119				11,687	05/16/2033	1
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		09/01/2018	Paydown		455,117	455,117	465,499	458,024		(2,907)		(2,907)		455,117				15,172	06/20/2033	1
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		09/01/2018	Paydown		929,395	929,395	936,015	929,545		(150)		(150)		929,395				31,036	06/20/2033	1
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		09/01/2018	Paydown		318,460	318,460	329,806	320,462		(2,002)		(2,002)		318,460				11,646	05/16/2033	1
38373R-3P-2	GNR 2001-63 PZ Z PAC-11 6.000% 12/20/31		09/01/2018	Paydown		174,882	174,882	157,175	170,905		3,977		3,977		174,882				7,124	12/20/2031	1
38373R-B7-3	GNR 2001-43 ZE Z SEQ 6.500% 10/20/31		09/01/2018	Paydown		97,615	97,615	91,056	95,856		1,759		1,759		97,615				4,103	10/20/2031	1
38373R-KW-8	GNR 2001-30 Z Z SEQ 7.000% 06/20/31		09/01/2018	Paydown		34,483	34,483	32,274	33,957		526		526		34,483				1,584	06/20/2031	1
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		09/01/2018	Paydown		730,232	730,232	740,729	732,793		(2,561)		(2,561)		730,232				26,427	04/16/2033	1
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		09/01/2018	Paydown		823,607	823,607	827,854	823,589		18		18		823,607				30,845	03/16/2033	1
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		09/01/2018	Paydown		358,927	358,927	366,049	360,337		(1,410)		(1,410)		358,927				13,165	02/20/2033	1
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		09/01/2018	Paydown		61,809	61,809	53,967	58,626		3,184		3,184		61,809				1,827	03/20/2033	1
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33		09/01/2018	Paydown		547,181	547,181	541,367	544,559		2,622		2,622		547,181				20,391	03/20/2033	1
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		09/01/2018	Paydown		807,168	807,168	803,552	803,557		3,612		3,612		807,168				29,130	04/16/2033	1
38373T-E6-8	GNR 2002-5 PE PAC-11 6.500% 01/16/32		07/01/2018	Paydown		6,226,308	6,226,308	6,187,943	6,188,060		38,248		38,248		6,226,308				236,081	01/16/2032	1
38373T-M6-9	GNR 2002-4 Z Z SEQ 6.500% 01/16/32		07/01/2018	Paydown		1,925,839	1,925,839	1,783,207	1,887,120		38,720		38,720		1,925,839				73,021	01/16/2032	1
38373T-QS-7	GNR 2001-61 YZ SC Z SEQ 6.500% 05/17/31		09/01/2018	Paydown		278,678	278,678	263,972	274,984		3,694		3,694		278,678				12,128	05/17/2031	1
38373W-E9-5	GNR 2002-29 BG PAC-11 6.500% 05/16/32		09/01/2018	Paydown		278,370	278,370	275,843	275,850		2,520		2,520		278,370				12,359	05/16/2032	1
38373W-RT-7	GNR 2002-23 PE PAC-11 6.500% 04/16/32		09/01/2018	Paydown		166,490	166,490	164,554	164,560		1,930		1,930		166,490				7,378	04/16/2032	1
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		09/01/2018	Paydown		166,157	166,157	164,807	165,255		902		902		166,157				6,713	06/20/2032	1
38373X-TL-0	GNR 2002-41 PU EXCH PAC-11 6.500% 06/20/32		09/01/2018	Paydown		88,734	88,734	88,068	88,259		475		475		88,734				3,781	06/20/2032	1
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		09/01/2018	Paydown		1,834,952	1,834,952	1,840,774	1,834,952						1,834,952				67,463	01/16/2033	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)
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		09/01/2018	Paydown		207,485	207,485	203,455	203,466		4,019		4,019		207,485				7,674	12/20/2032	1
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32		09/01/2018	Paydown		418,276	418,276	415,198	415,205		3,071		3,071		418,276				15,206	12/16/2032	1
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.296% 11/16/42		09/01/2018	Paydown		4,166	4,166	4,243	4,195		(29)		(29)		4,166				175	11/16/2042	1
38373Y-WH-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		09/01/2018	Paydown		779,242	779,242	769,136	775,379		3,863		3,863		779,242				28,883	01/16/2033	1
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		09/01/2018	Paydown		147,844	147,844	146,989	147,156		688		688		147,844				5,518	01/20/2033	1
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		09/01/2018	Paydown		790,312	790,312	795,251	790,506		(194)		(194)		790,312				28,096	01/16/2033	1
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		09/01/2018	Paydown		277,683	277,683	279,853	277,683						277,683				10,151	06/16/2033	1
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		09/01/2018	Paydown		319,067	319,067	320,364	319,067						319,067				11,164	07/16/2033	1
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		09/01/2018	Paydown		902,919	902,919	915,133	903,977		(1,058)		(1,058)		902,919				30,158	06/20/2033	1
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		09/01/2018	Paydown		818,260	818,260	764,050	801,984		16,276		16,276		818,260				26,996	08/20/2033	1
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		09/01/2018	Paydown		1,196,038	1,196,038	1,208,372	1,201,789		(5,751)		(5,751)		1,196,038				36,303	10/20/2033	1
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		09/01/2018	Paydown		439,633	439,633	357,889	422,575		17,058		17,058		439,633				16,163	09/20/2033	1
38374C-HM-6	GNR 2003-76 TE PAC-1-11 5.500% 02/20/33		09/01/2018	Paydown		1,082,387	1,082,387	1,090,625	1,082,387						1,082,387				39,616	02/20/2033	1
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		09/01/2018	Paydown		1,389,375	1,389,375	1,274,317	1,354,842		34,533		34,533		1,389,375				46,440	10/20/2033	1
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		09/01/2018	Paydown		465,769	465,769	451,796	460,931		4,838		4,838		465,769				16,947	10/20/2033	1
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		09/01/2018	Paydown		598,644	598,644	589,375	589,397		9,247		9,247		598,644				21,993	10/20/2033	1
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		09/01/2018	Paydown		378,310	378,310	368,261	375,390		2,920		2,920		378,310				13,826	09/16/2033	1
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		09/01/2018	Paydown		685,440	685,440	632,319	668,993		16,448		16,448		685,440				22,992	10/20/2033	1
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		09/01/2018	Paydown		989,303	989,303	973,729	973,767		15,536		15,536		989,303				36,369	10/20/2033	1
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		09/01/2018	Paydown		871,018	871,018	908,580	877,759		(6,741)		(6,741)		871,018				34,581	04/20/2038	1
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		09/01/2018	Paydown		175,123	175,123	179,692	176,197		(1,074)		(1,074)		175,123				6,356	04/20/2038	1
38374E-BV-8	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33		09/01/2018	Paydown		971,811	971,811	973,937	971,811						971,811				35,475	11/20/2033	1
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		09/01/2018	Paydown		1,037,618	1,037,618	1,045,400	1,041,353		(3,736)		(3,736)		1,037,618				30,782	12/16/2033	1
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		09/01/2018	Paydown		1,098,828	1,098,828	987,314	1,067,226		31,602		31,602		1,098,828				40,493	11/20/2033	1
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33		09/01/2018	Paydown		430,723	430,723	427,459	427,465		3,258		3,258		430,723				15,896	11/20/2033	1
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		09/01/2018	Paydown		732,621	732,621	672,179	716,782		15,839		15,839		732,621				26,993	11/20/2033	1
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33		09/01/2018	Paydown		759,282	759,282	751,945	751,962		7,320		7,320		759,282				28,790	11/16/2033	1
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		09/01/2018	Paydown		557,891	557,891	550,939	550,954		6,937		6,937		557,891				20,532	11/20/2033	1
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33		09/01/2018	Paydown		2,064,262	2,064,262	1,893,960	2,015,173		49,089		49,089		2,064,262				69,527	11/20/2033	1
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		09/01/2018	Paydown		41,578	41,578	41,578	41,578						41,578				1,433	03/16/2046	1
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		09/01/2018	Paydown		1,369,650	1,369,650	1,286,475	1,344,015		25,635		25,635		1,369,650				45,529	04/16/2034	1
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34		09/01/2018	Paydown		386,570	386,570	394,181	388,250		(1,680)		(1,680)		386,570				13,005	02/16/2034	1
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		09/01/2018	Paydown		567,604	567,604	559,029	559,049		8,555		8,555		567,604				18,952	03/20/2034	1
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		09/01/2018	Paydown		815,619	815,619	810,521	812,702		2,917		2,917		815,619				26,883	04/16/2034	1
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		09/01/2018	Paydown		479,276	479,276	472,836	476,504		2,772		2,772		479,276				17,783	05/20/2034	1
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		09/01/2018	Paydown		124,887	124,887	126,019	125,054		(167)		(167)		124,887				4,554	09/20/2034	1
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		09/01/2018	Paydown		774,523	774,523	752,256	767,444		7,080		7,080		774,523				28,302	09/16/2034	1
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		09/01/2018	Paydown		303,952	303,952	306,612	304,065		(113)		(113)		303,952				11,096	09/20/2034	1
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		09/01/2018	Paydown		448,647	448,647	445,584	445,589		3,058		3,058		448,647				16,192	08/20/2034	1
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34		09/01/2018	Paydown		629,554	629,554	624,439	626,805		2,749		2,749		629,554				23,229	09/20/2034	1
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		09/01/2018	Paydown		348,861	348,861	339,916	339,936		8,925		8,925		348,861				11,632	10/20/2034	1
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		09/01/2018	Paydown		585,668	585,668	584,662	584,633		1,035		1,035		585,668				21,303	11/20/2034	1
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		09/01/2018	Paydown		321,118	321,118	320,516	320,476		641		641		321,118				11,883	10/20/2034	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)
	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35																				
38374K-3N-1			09/01/2018	Paydown		370,423	370,423	376,211	371,441		(1,017)		(1,017)		370,423				14,116	04/16/2035	1
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		09/01/2018	Paydown		846,573	846,573	834,933	840,874		5,699		5,699		846,573				28,289	03/20/2035	1
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		09/01/2018	Paydown		632,760	632,760	585,155	618,889		13,871		13,871		632,760				21,114	01/20/2035	1
	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35																				
38374L-EA-5			09/01/2018	Paydown		386,464	386,464	391,944	387,468		(1,004)		(1,004)		386,464				14,110	05/20/2035	1
	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35																				
38374L-RC-7			09/01/2018	Paydown		568,388	568,388	566,967	566,964		1,424		1,424		568,388				18,601	06/20/2035	1
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		09/01/2018	Paydown		249,016	249,016	249,843	249,016						249,016				9,089	09/20/2035	1
	GNR 2005-79 E CSTR DLY SEQ 4.600% 12/16/47																				
38374M-AE-9			09/01/2018	Paydown		63,821	63,821	63,821	63,821						63,821				1,958	12/16/2047	1
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		09/01/2018	Paydown		1,446,942	1,446,942	1,421,085	1,435,576		11,365		11,365		1,446,942				48,116	09/20/2035	1
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		09/01/2018	Paydown		151,340	151,340	134,679	141,162		10,178		10,178		151,340				4,238	09/16/2045	1
38374N-8A-8	GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40		09/01/2018	Paydown		60,486	60,486	60,376	60,374		111		111		60,486				2,089	04/16/2040	1
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		09/01/2018	Paydown		260,346	260,346	258,882	259,323		1,023		1,023		260,346				7,721	02/16/2039	1
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		09/01/2018	Paydown		1,001,052	1,001,052	1,033,586	1,012,739		(11,686)		(11,686)		1,001,052				36,411	02/20/2039	1
	GNR 2009-11 PB EXCH PAC-1-11 5.000%																				
38374T-JY-1	02/20/39		09/01/2018	Paydown		353,568	353,568	360,584	354,279		(711)		(711)		353,568				11,983	02/20/2039	1
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		09/01/2018	Paydown		1,495,424	1,495,424	1,518,206	1,505,821		(10,397)		(10,397)		1,495,424				45,050	04/16/2039	1
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		09/01/2018	Paydown		1,956,107	1,956,107	1,931,656	1,945,963		10,144		10,144		1,956,107				57,819	04/16/2039	1
38374U-AQ-4	GNR 2009-32 PD PAC-1-11 4.500% 01/20/38		09/04/2018	BMO CAPITAL MARKETS		3,562,422	3,539,196	3,315,785	3,521,933		4,832		4,832		3,526,765		35,657	35,657	122,102	01/20/2038	1
38374U-AQ-4	GNR 2009-32 PD PAC-1-11 4.500% 01/20/38		09/01/2018	Paydown		1,629,306	1,629,306	1,526,456	1,621,358		7,948		7,948		1,629,306				49,086	01/20/2038	1
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		09/01/2018	Paydown		1,680,365	1,680,365	1,670,388	1,672,619		7,746		7,746		1,680,365				50,599	05/20/2039	1
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		09/01/2018	Paydown		252,056	252,056	249,259	250,299		1,757		1,757		252,056				7,485	05/16/2039	1
	GNR 2009-46 PJ EXCH PAC-1-11 4.500%																				
38374U-S9-3	06/20/39		09/01/2018	Paydown		881,575	881,575	874,963	875,040		6,535		6,535		881,575				26,430	06/20/2039	1
	GNR 2009-70 PE EXCH PAC-1-11 5.000%																				
38374V-4X-4	05/20/38		09/05/2018	BMO CAPITAL MARKETS		1,412,586	1,400,876	1,450,782	1,403,545		(2,940)		(2,940)		1,400,605		11,982	11,982	54,284	05/20/2038	1
	GNR 2009-70 PE EXCH PAC-1-11 5.000%																				
38374V-4X-4	05/20/38		09/01/2018	Paydown		558,415	558,415	578,309	559,479		(1,064)		(1,064)		558,415				18,526	05/20/2038	1
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		09/01/2018	Paydown		1,228,134	1,228,134	1,187,932	1,213,022		15,112		15,112		1,228,134				36,799	06/20/2039	1
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		09/01/2018	Paydown		1,456,881	1,456,881	1,483,287	1,479,445		(22,564)		(22,564)		1,456,881				43,617	03/20/2039	1
38374V-GF-0	GNR 2009-45 PD PAC-1-11 4.500% 12/16/37		09/04/2018	BMO CAPITAL MARKETS		21,986,727	21,601,942	20,238,319	21,468,238		23,593		23,593		21,491,831		494,896	494,896	745,267	12/16/2037	1
38374V-GF-0	GNR 2009-45 PD PAC-1-11 4.500% 12/16/37		09/01/2018	Paydown		2,975,013	2,975,013	2,787,215	2,956,599		18,414		18,414		2,975,013				88,763	12/16/2037	1
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		09/01/2018	Paydown		1,257,335	1,257,335	1,240,919	1,249,899		7,436		7,436		1,257,335				41,703	07/20/2039	1
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		09/01/2018	Paydown		1,329,102	1,329,102	1,337,824	1,328,575		527		527		1,329,102				44,335	07/20/2039	1
	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39																				
38374X-PE-9			09/01/2018	Paydown		1,513,783	1,513,783	1,523,244	1,514,066		(283)		(283)		1,513,783				44,977	03/20/2039	1
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		09/01/2018	Paydown		1,487,878	1,487,878	1,477,649	1,479,555		8,324		8,324		1,487,878				45,644	04/16/2039	1
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		09/01/2018	Paydown		1,590,319	1,590,319	1,602,744	1,592,520		(2,201)		(2,201)		1,590,319				48,070	04/20/2039	1
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		09/01/2018	Paydown		2,806,905	2,806,905	2,799,683	2,800,407		6,499		6,499		2,806,905				83,217	04/16/2039	1
				MORGAN STANLEY & CO.																	
38374Y-E8-2	GNR 2010-87 DB SEQ 4.500% 07/20/40		09/05/2018	INC.		49,769,926	47,399,929	48,273,865	47,710,883		2,785		2,785		47,713,669		2,056,257	2,056,257	1,653,073	07/20/2040	1
38374Y-E8-2	GNR 2010-87 DB SEQ 4.500% 07/20/40		09/01/2018	Paydown		2,276,380	2,276,380	2,318,350	2,291,313		(14,934)		(14,934)		2,276,380				68,293	07/20/2040	1
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		09/01/2018	Paydown		393,470	393,470	409,947	399,351		(5,881)		(5,881)		393,470				12,188	07/20/2040	1
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		09/01/2018	Paydown		2,529,812	2,529,812	2,588,314	2,548,299		(18,487)		(18,487)		2,529,812				75,972	07/20/2040	1
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		09/01/2018	Paydown		3,224,495	3,224,495	3,333,070	3,255,257		(30,762)		(30,762)		3,224,495				97,145	07/20/2040	1
38375A-4M-3	GNR 2010-10 PM PAC-1-11 5.000% 10/20/38		09/01/2018	Paydown		1,583,009	1,583,009	1,629,509	1,583,248		(239)		(239)		1,583,009				52,635	10/20/2038	1
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		09/01/2018	Paydown		347,472	347,472	355,725	349,309		(1,837)		(1,837)		347,472				11,370	07/16/2023	1
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		09/01/2018	Paydown		338,088	338,088	337,242	337,232		855		855		338,088				11,213	10/20/2038	1
	GNR 2008-61 NB EXCH PAC-1-11 5.500%																				
38375D-KB-3	07/20/38		09/01/2018	Paydown		304,771	304,771	314,485	306,897		(2,126)		(2,126)		304,771				10,980	07/20/2038	1
38375J-KY-0	GNR 2007-4 D CSTR SEQ 5.270% 08/16/40		09/01/2018	Paydown		97,240	97,240	96,244	96,269		972		972		97,240				3,418	08/16/2040	1
	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37																				
38375J-R4-9			09/01/2018	Paydown		229,987	229,987	237,192	233,172		(3,185)		(3,185)		229,987				7,791	05/16/2037	1
	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37																				
38375P-MQ-1			09/01/2018	Paydown		72,757	72,757	72,075	72,199		557		557		72,757				2,008	12/20/2037	1
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		09/01/2018	Paydown		570,497	570,497	596,080	576,170		(5,673)		(5,673)		570,497				22,576	08/20/2038	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)
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		09/01/2018	Paydown		238,536	238,536	237,343	237,396		1,140		1,140		238,536				8,001	10/20/2038	1
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		09/01/2018	Paydown		205,654	205,654	204,626	204,635		1,019		1,019		205,654				6,884	09/20/2038	1
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		09/01/2018	Paydown		779,023	779,023	803,367	780,350		(1,327)		(1,327)		779,023				25,562	08/20/2038	1
38376C-3H-0	GNR 2009-89 PV EXCH PAC-1-11 5.000% 10/20/39		09/01/2018	Paydown		1,158,890	1,158,890	1,176,274	1,161,723		(2,833)		(2,833)		1,158,890				38,606	10/20/2039	1
38376C-HF-9	GNR 2009-83 Y EXCH PAC-1-11 5.000% 08/20/38		09/01/2018	Paydown		2,286,264	2,286,264	2,380,573	2,291,187		(4,922)		(4,922)		2,286,264				76,299	08/20/2038	1
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		09/01/2018	Paydown		1,720,289	1,720,289	1,774,317	1,739,075		(18,786)		(18,786)		1,720,289				57,019	06/20/2039	1
38376C-QR-3	GNR 2009-77 BP PAC-1-11 5.000% 09/20/38		09/01/2018	Paydown		1,737,969	1,737,969	1,795,539	1,746,380		(8,411)		(8,411)		1,737,969				58,001	09/20/2038	1
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		09/01/2018	Paydown		602,503	602,503	606,080	602,463		40		40		602,503				21,312	09/20/2039	1
38376C-XM-6	GNR 2009-79 ME EXCH PAC-1-11 5.000% 09/20/39		09/01/2018	Paydown		510,137	510,137	515,796	511,049		(912)		(912)		510,137				16,995	09/20/2039	1
38376E-AN-5	GNR 2009-88 PB PAC-1-11 5.000% 01/20/39		09/01/2018	Paydown		4,856,756	4,856,756	4,986,143	4,868,866		(12,110)		(12,110)		4,856,756				161,945	01/20/2039	1
38376F-E9-9	GNR 2009-74 CX EXCH PAC-1-11 5.000% 09/20/39		09/01/2018	Paydown		3,648,465	3,648,465	3,724,855	3,661,521		(13,056)		(13,056)		3,648,465				121,731	09/20/2039	1
38376F-GE-6	GNR 2009-61 PE EXCH PAC-1-11 5.000% 08/16/39		09/01/2018	Paydown		1,642,647	1,642,647	1,653,684	1,643,265		(618)		(618)		1,642,647				52,656	08/16/2039	1
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		09/01/2018	Paydown		2,176,433	2,176,433	2,153,308	2,166,352		10,081		10,081		2,176,433				72,119	08/20/2039	1
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		09/01/2018	Paydown		553,505	553,505	558,175	554,123		(618)		(618)		553,505				18,408	09/20/2039	1
38376J-HQ-0	GNR 2009-104 NB PAC-1-11 5.000% 07/20/38		09/05/2018	BMO CAPITAL MARKETS		6,965,443	6,875,206	7,093,279	6,872,351		(5,198)		(5,198)		6,867,152		98,291	98,291	266,414	07/20/2038	1
38376J-HQ-0	GNR 2009-104 NB PAC-1-11 5.000% 07/20/38		09/01/2018	Paydown		1,637,980	1,637,980	1,689,935	1,637,300		680		680		1,637,980				54,463	07/20/2038	1
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		09/01/2018	Paydown		561,341	561,341	555,728	558,562		2,779		2,779		561,341				16,726	11/20/2039	1
38376J-ZS-6	GNR 2009-100 PE PAC-1-11 5.000% 03/20/39		09/01/2018	Paydown		3,832,273	3,832,273	3,944,505	3,843,273		(11,000)		(11,000)		3,832,273				127,246	03/20/2039	1
38376J-ZW-7	GNR 2009-100 PM PAC-1-11 5.000% 03/20/39		09/01/2018	Paydown		852,465	852,465	869,115	852,811		(346)		(346)		852,465				28,305	03/20/2039	1
38376K-5L-1	GNR 2009-95 DU PAC-1-11 5.000% 02/20/39		09/01/2018	Paydown		2,414,747	2,414,747	2,509,827	2,426,994		(12,248)		(12,248)		2,414,747				80,120	02/20/2039	1
38376K-BR-1	GNR 2009-93 EX PAC-1-11 5.000% 02/20/39		09/01/2018	Paydown		2,454,910	2,454,910	2,577,655	2,466,163		(11,253)		(11,253)		2,454,910				81,928	02/20/2039	1
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39		09/01/2018	Paydown		809,268	809,268	829,278	812,611		(3,343)		(3,343)		809,268				27,008	10/20/2039	1
38376K-FJ-5	GNR 2009-93 ZB SC EXCH Z AD SEQ 5.500% 10/16/39		09/01/2018	Paydown		1,203,896	1,203,896	1,209,135	1,203,538		357		357		1,203,896				11,238	10/16/2039	1
38376K-TY-7	GNR 2009-87 CH EXCH PAC-1-11 5.000% 03/20/38		07/01/2018	Paydown		16,532	16,532	17,053	16,515		16		16		16,532				482	03/20/2038	1
38376K-TZ-4	GNR 2009-87 CG EXCH PAC-1-11 5.000% 10/20/39		09/01/2018	Paydown		1,712,905	1,712,905	1,745,290	1,720,079		(7,174)		(7,174)		1,712,905				57,059	10/20/2039	1
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		09/01/2018	Paydown		1,302,455	1,302,455	1,312,630	1,304,025		(1,570)		(1,570)		1,302,455				39,231	07/20/2040	1
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		09/01/2018	Paydown		700,358	700,358	639,248	680,067		20,291		20,291		700,358				21,125	12/20/2039	1
38376P-PF-1	GNR 2009-118 KT EXCH PAC-1-11 5.000% 10/20/38		09/01/2018	Paydown		3,657,228	3,657,228	3,756,659	3,657,263		(35)		(35)		3,657,228				121,149	10/20/2038	1
38376T-GV-8	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40		09/01/2018	Paydown		2,178,878	2,178,878	2,117,342	2,155,756		23,123		23,123		2,178,878				65,328	01/20/2040	1
38376T-JB-9	GNR 2010-3 HA PAC-1-11 5.000% 11/20/38		09/01/2018	Paydown		1,952,342	1,952,342	2,006,031	1,952,369		(27)		(27)		1,952,342				64,645	11/20/2038	1
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		09/01/2018	Paydown		2,002,166	2,002,166	1,826,152	1,941,751		60,415		60,415		2,002,166				60,249	12/20/2039	1
38376T-SW-3	GNR 2010-6 PD PAC-1-11 5.000% 03/16/38		09/05/2018	BMO CAPITAL MARKETS		6,434,683	6,370,973	6,582,012	6,373,450		(6,556)		(6,556)		6,366,894		67,789	67,789	246,875	03/16/2038	1
38376T-SW-3	GNR 2010-6 PD PAC-1-11 5.000% 03/16/38		09/01/2018	Paydown		2,988,802	2,988,802	3,087,806	2,989,964		(1,162)		(1,162)		2,988,802				100,776	03/16/2038	1
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		09/01/2018	Paydown		1,538,867	1,538,867	1,411,849	1,497,682		41,185		41,185		1,538,867				46,404	01/20/2040	1
38376V-3W-5	GNR 2010-19 PB EXCH PAC-1-11 5.000% 02/20/40		09/01/2018	Paydown		1,588,543	1,588,543	1,615,412	1,596,424		(7,881)		(7,881)		1,588,543				53,111	02/20/2040	1
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		09/01/2018	Paydown		1,513,400	1,513,400	1,477,306	1,498,751		14,649		14,649		1,513,400				11,694	02/20/2040	1
38376V-B7-1	GNR 2010-17 PN EXCH PAC-1-11 4.500% 02/16/40		09/01/2018	Paydown		940,693	940,693	901,889	927,650		13,043		13,043		940,693				28,771	02/16/2040	1
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40		09/01/2018	Paydown		451,560	451,560	465,389	455,390		(3,831)		(3,831)		451,560				15,389	02/20/2040	1
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		09/01/2018	Paydown		866,736	866,736	788,604	839,724		27,012		27,012		866,736				25,949	02/20/2040	1
38376W-2T-1	GNR 2010-34 ND EXCH PAC-1-11 4.500% 11/20/38		09/04/2018	BMO CAPITAL MARKETS		27,335,797	26,791,593	26,494,374	26,697,052		6,143		6,143		26,703,195		632,602	632,602	924,310	11/20/2038	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)
	GNR 2010-34 ND EXCH PAC-1-11 4.500%																				
38376W-2T-1	11/20/38		09/01/2018	Paydown		3,086,244	3,086,244	3,052,006	3,075,353		10,891		10,891		3,086,244				92,439	11/20/2038	1
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		09/01/2018	Paydown		750,801	750,801	676,089	722,862		27,938		27,938		750,801				22,458	03/20/2040	1
	GNR 2010-14 DG EXCH PAC-1-11 4.500%																				
38376W-FT-7	02/20/40		09/01/2018	Paydown		544,817	544,817	527,025	537,707		7,110		7,110		544,817				18,309	02/20/2040	1
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		09/01/2018	Paydown		3,464,080	3,464,080	3,218,544	3,379,542		84,538		84,538		3,464,080				103,136	02/20/2040	1
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		09/01/2018	Paydown		1,703,135	1,703,135	1,702,602	1,701,654		1,481		1,481		1,703,135				52,080	04/16/2040	1
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		09/01/2018	Paydown		2,091,372	2,091,372	1,980,268	2,051,022		40,350		40,350		2,091,372				62,613	03/20/2040	1
38376X-FN-8	GNR 2010-32 BP PAC-1-11 5.000% 06/20/39		09/01/2018	Paydown		2,368,140	2,368,140	2,442,144	2,375,643		(7,503)		(7,503)		2,368,140				78,891	06/20/2039	1
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		09/01/2018	Paydown		1,364,661	1,364,661	1,327,280	1,349,991		14,670		14,670		1,364,661				45,765	03/20/2040	1
	GNR 2010-30 MJ EXCH PAC-1-11 4.500%																				
38376X-XJ-7	03/20/40		09/01/2018	Paydown		70,914	70,914	71,385	70,973		(59)		(59)		70,914				2,393	03/20/2040	1
	GNR 2010-51 BY EXCH SC SEQ PT 4.500%																				
38376X-Y9-8	04/16/40		09/01/2018	Paydown		264,431	264,431	271,290	266,425		(1,994)		(1,994)		264,431				8,209	04/16/2040	1
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		09/01/2018	Paydown		1,197,835	1,197,835	1,192,220	1,194,415		3,420		3,420		1,197,835				36,656	04/16/2040	1
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		09/01/2018	Paydown		585,157	585,157	578,940	582,017		3,140		3,140		585,157				17,712	03/20/2040	1
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		09/01/2018	Paydown		2,768,285	2,768,285	2,707,729	2,742,250		26,036		26,036		2,768,285				84,023	04/20/2040	1
	GNR 2010-43 PD EXCH PAC-1-11 4.500%																				
38376Y-YL-9	04/20/40		09/01/2018	Paydown		2,036,278	2,036,278	1,968,826	2,010,530		25,748		25,748		2,036,278				61,795	04/20/2040	1
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		09/01/2018	Paydown		280,470	280,470	290,987	283,495		(3,025)		(3,025)		280,470				8,423	05/16/2040	1
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		09/01/2018	Paydown		423,314	423,314	413,657	419,132		4,182		4,182		423,314				12,643	05/20/2040	1
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		09/01/2018	Paydown		782,843	782,843	762,293	774,946		7,897		7,897		782,843				23,581	05/20/2040	1
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		09/01/2018	Paydown		1,940,555	1,940,555	1,892,041	1,921,735		18,820		18,820		1,940,555				58,676	05/20/2040	1
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		09/01/2018	Paydown		1,140,074	1,140,074	1,205,227	1,162,393		(22,320)		(22,320)		1,140,074				34,237	02/20/2040	1
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		09/01/2018	Paydown		1,266,341	1,266,341	1,281,132	1,269,884		(3,543)		(3,543)		1,266,341				38,064	07/20/2040	1
				MORGAN STANLEY & CO.																	
38377G-B6-5	GNR 2010-77 B SEQ 4.500% 06/20/40		09/05/2018	INC.		25,213,766	24,013,110	23,670,423	23,857,938		(599)		(599)		23,857,339		1,356,426	1,356,426	837,457	06/20/2040	1
38377G-B6-5	GNR 2010-77 B SEQ 4.500% 06/20/40		09/01/2018	Paydown		1,195,962	1,195,962	1,178,895	1,188,234		7,728		7,728		1,195,962				35,948	06/20/2040	1
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		09/01/2018	Paydown		2,490,744	2,490,744	2,456,788	2,472,731		18,013		18,013		2,490,744				74,581	06/20/2040	1
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		09/01/2018	Paydown		1,039,485	1,039,485	1,059,990	1,046,409		(6,925)		(6,925)		1,039,485				30,720	09/16/2040	1
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		09/01/2018	Paydown		1,094,083	1,094,083	1,131,350	1,106,380		(12,297)		(12,297)		1,094,083				36,801	08/20/2040	1
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		09/01/2018	Paydown		840,546	840,546	824,260	833,414		7,132		7,132		840,546				25,156	08/20/2040	1
38377K-NT-3	GNR 2010-120 AY SEQ 4.000% 09/20/40		09/25/2018	BMO CAPITAL MARKETS		22,952,668	22,531,090	22,756,401	22,590,286		(604)		(604)		22,589,682		362,986	362,986	743,526	09/20/2040	1
38377K-NT-3	GNR 2010-120 AY SEQ 4.000% 09/20/40		09/01/2018	Paydown		1,172,755	1,172,755	1,184,482	1,175,836		(3,081)		(3,081)		1,172,755				31,295	09/20/2040	1
38377K-Y3-8	GNR 2010-135 PE PAC-1-11 4.000% 10/16/40		09/25/2018	BMO CAPITAL MARKETS		13,797,127	13,535,926	13,810,874	13,598,994		(8,734)		(8,734)		13,590,259		206,867	206,867	446,686	10/16/2040	1
38377K-Y3-8	GNR 2010-135 PE PAC-1-11 4.000% 10/16/40		09/01/2018	Paydown		345,074	345,074	352,084	346,682		(1,608)		(1,608)		345,074				9,434	10/16/2040	1
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		09/01/2018	Paydown		3,372,933	3,372,933	3,377,149	3,372,933						3,372,933				89,628	10/16/2040	1
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		09/01/2018	Paydown		2,139,405	2,139,405	2,107,314	2,124,293		15,112		15,112		2,139,405				63,569	12/16/2040	1
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		09/01/2018	Paydown		7,746,928	7,746,928	7,832,407	7,773,343		(26,416)		(26,416)		7,746,928				205,944	11/20/2040	1
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		09/01/2018	Paydown		334,229	334,229	317,413	327,829		6,400		6,400		334,229				9,982	02/20/2041	1
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		09/01/2018	Paydown		1,221,645	1,221,645	1,180,796	1,204,372		17,273		17,273		1,221,645				34,083	02/16/2041	1
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		09/01/2018	Paydown		678,226	678,226	714,351	690,642		(12,416)		(12,416)		678,226				17,955	02/20/2041	1
				MORGAN STANLEY & CO.																	
38377Q-X6-9	GNR 2011-37 B EXCH SEQ 4.500% 03/20/41		09/05/2018	INC.		86,877,762	82,740,726	81,519,008	82,185,487		(1,887)		(1,887)		82,183,600		4,694,162	4,694,162	2,885,583	03/20/2041	1
38377Q-X6-9	GNR 2011-37 B EXCH SEQ 4.500% 03/20/41		09/01/2018	Paydown		4,289,463	4,289,463	4,226,127	4,260,678		28,785		28,785		4,289,463				128,395	03/20/2041	1
	GNR 2010-166 KB EXCH AD PAC-11 4.500%																				
38377R-K4-6	12/16/40		09/01/2018	Paydown		710,824	710,824	693,164	702,812		8,012		8,012		710,824				21,516	12/16/2040	1
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		09/01/2018	Paydown		5,177,315	5,177,315	5,030,653	5,111,263		66,052		66,052		5,177,315				134,322	12/16/2040	1
	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41																				
38377T-A4-3			09/01/2018	Paydown		679,796	679,796	656,003	670,428		9,368		9,368		679,796				20,315	02/20/2041	1
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		09/01/2018	Paydown		1,102,007	1,102,007	1,170,899	1,124,883		(22,876)		(22,876)		1,102,007				33,306	01/20/2041	1
	GNR 2011-19 PY EXCH PAC-11 4.000% 02/20/41																				
38377T-L2-5			09/01/2018	Paydown		552,947	552,947	504,910	534,605		18,342		18,342		552,947				14,161	02/20/2041	1
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		09/01/2018	Paydown		463,451	463,451	436,223	452,870		10,581		10,581		463,451				15,431	02/16/2041	1
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		09/01/2018	Paydown		1,992,122	1,992,122	1,928,623	1,965,936		26,187		26,187		1,992,122				60,090	04/20/2041	1
38377U-AL-2	GNR 2011-35 KB PAC-1-11 4.500% 10/16/39		09/04/2018	BMO CAPITAL MARKETS		4,701,156	4,659,656	4,771,051	4,661,737		(3,988)		(3,988)		4,657,748		43,408	43,408	160,758	10/16/2039	1
38377U-AL-2	GNR 2011-35 KB PAC-1-11 4.500% 10/16/39		09/01/2018	Paydown		1,801,711	1,801,711	1,844,783	1,802,515		(805)		(805)		1,801,711				52,632	10/16/2039	1
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		09/01/2018	Paydown		101,725	101,725	98,419	98,704		3,021		3,021		101,725				3,207	04/20/2041	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)
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		09/01/2018	Paydown		1,661,164	1,661,164	1,508,065	1,597,479		63,685		63,685		1,661,164				32,038	04/16/2041	1
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		09/01/2018	Paydown		674,859	674,859	666,001	670,964		3,894		3,894		674,859				22,035	05/16/2041	1
38377W-AN-4	GNR 2011-73 KB SC SEQ 4.000% 01/16/41		09/01/2018	Paydown		493,318	493,318	485,918	490,048		3,270		3,270		493,318				13,190	01/16/2041	1
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41		09/01/2018	Paydown		968,572	968,572	909,549	956,012		12,560		12,560		968,572				27,261	05/20/2041	1
38377W-VN-1	GNR 2011-89 Z Z SEQ 3.500% 06/20/41		09/25/2018	BMO CAPITAL MARKETS		14,780,174	14,868,456	14,202,048	14,619,695		16,624		16,624		14,636,319		143,855	143,855	212,495	06/20/2041	1
38377W-VN-1	GNR 2011-89 Z Z SEQ 3.500% 06/20/41		09/01/2018	Paydown		770,553	770,553	736,017	757,662		12,892		12,892		770,553				6,917	06/20/2041	1
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		09/01/2018	Paydown		12,361	12,361	12,714	12,668		(307)		(307)		12,361				205	09/16/2026	1
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		09/01/2018	Paydown		1,575	1,575	1,675	1,651		(76)		(76)		1,575				37	05/20/2039	1
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		09/01/2018	Paydown		69,685	69,685	74,149	71,528		(1,843)		(1,843)		69,685				1,890	07/20/2040	1
38378C-5V-5	GNR 2012-26 BY EXCH SEQ 3.500% 02/20/42		07/01/2018	Paydown																02/20/2042	1
38378D-Y2-5	GNR 2012-32 Z Z SEQ 3.500% 03/20/42		09/01/2018	Paydown		478,412	478,412	464,629	471,443		6,969		6,969		478,412				4,723	03/20/2042	1
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		09/01/2018	Paydown		3,362	3,362	3,345	3,345		16		16		3,362				34	08/16/2042	1
3837H0-G5-6	GNR 1997-4 ZA Z 7.500% 03/16/27		09/01/2018	Paydown		29,975	29,975	27,090	29,430		546		546		29,975				1,484	03/16/2027	1
3837H2-D3-0	GNR 1999-30 ZB Z SEQ 7.500% 08/16/29		09/01/2018	Paydown		62,702	62,702	58,024	61,650		1,052		1,052		62,702				3,126	08/16/2029	1
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		09/01/2018	Paydown		63,744	63,744	58,211	62,447		1,297		1,297		63,744				2,875	08/20/2029	1
3837H4-Z7-3	GNR 2000-31 PD PAC-11 7.500% 10/20/30		09/01/2018	Paydown		22,875	22,875	23,157	22,875						22,875				1,103	10/20/2030	1
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23		07/01/2018	Redemption 100.0000		644,739	644,739	634,992	642,423		2,316		2,316		644,739				46,486	07/01/2023	1
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		07/15/2018	Redemption 100.0000		54,055	54,055	54,055	54,055						54,055				1,117	10/15/2022	1
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		09/15/2018	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				769	12/15/2030	1
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		09/15/2018	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				3,904	06/15/2030	1
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		07/13/2018	Redemption 100.0000		58,791	58,791	58,791	57,881		910		910		58,791				3,462	12/20/2032	1
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		08/01/2018	Redemption 100.0000		107,965	107,965	107,965	107,965						107,965				2,215	08/01/2023	1
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		08/27/2018	Redemption 100.0000		114,671	114,671	114,671	114,671						114,671				3,083	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		09/07/2018	Redemption 100.0000		182,665	182,665	182,665	182,665						182,665				4,589	06/07/2022	1
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		08/22/2018	Redemption 100.0000		88,714	88,714	88,714	88,714						88,714				2,016	11/22/2022	1
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		07/30/2018	Redemption 100.0000		120,293	120,293	120,293	120,293						120,293				2,503	10/29/2021	1
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		08/15/2018	Redemption 100.0000		114,347	114,347	114,347	114,347						114,347				3,111	02/15/2022	1
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		08/19/2018	Redemption 100.0000		113,181	113,181	113,181	113,181						113,181				2,974	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		08/26/2018	Redemption 100.0000		84,618	84,618	84,618	84,618						84,618				2,376	02/26/2022	1
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		09/13/2018	Paydown		76,870	77,288	77,288	77,288						77,288		(418)	(418)	3,994	01/25/2023	1
0599999. Subtotal - Bonds - U.S. Governments						636,622,402	618,176,946	613,599,323	615,343,174		1,657,730		1,657,730		617,114,696		10,621,109	10,621,109	29,401,614	XXX	XXX
50065R-AC-1	KOREA HOUSING FINANCE CO COVERED 1.625% 09/15/18	D	09/15/2018	Maturity		6,500,000	6,500,000	6,158,598	6,449,024		50,976		50,976		6,500,000				105,625	09/15/2018	1FE
500769-CU-6	KFW GOVT GTD. 4.500% 07/16/18	D	07/16/2018	Maturity		100,000	100,000	103,801	100,254		(254)		(254)		100,000				4,500	07/16/2018	1FE
65412A-CE-0	REPUBLIC OF NIGERIA SR UNSEC 5.125% 07/12/18	D	07/12/2018	Maturity		8,725,000	8,725,000	8,674,488	8,717,490		7,510		7,510		8,725,000				447,156	07/12/2018	4FE
78307A-DB-6	RUSSIAN FEDERATION SR UNSEC 5.000% 04/29/20	D	08/03/2018	MORGAN STANLEY & CO. INC.		9,225,000	9,000,000	9,399,000	9,121,633		(30,145)		(30,145)		9,091,488		133,512	133,512	347,500	04/29/2020	2FE
817477-AD-4	REPUBLIC OF SERBIA SR UNSEC 4.875% 02/25/20	D	08/08/2018	Various		10,175,000	10,000,000	9,840,100	9,944,753		15,009		15,009		9,959,762		215,238	215,238	467,188	02/25/2020	3FE

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)
836205-AM-6	REPUBLIC OF SOUTH AFRICA SR UNSEC 6.875% 05/27/19	D	08/09/2018	Various		9,868,800	9,600,000	10,321,056	9,730,636		(56,083)		(56,083)		9,674,553		194,247	194,247	469,333	05/27/2019	3FE
836205-AN-4	REPUBLIC OF SOUTH AFRICA SR UNSEC 5.500% 03/09/20	D	08/09/2018	BNP PARIBAS		6,165,000	6,000,000	5,970,000	5,991,905		2,167		2,167		5,994,072		170,928	170,928	306,167	03/09/2020	3FE
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20	D	07/28/2018	Redemption 100.0000		762,825	762,825	763,076	762,933		(108)		(108)		762,825				29,941	07/28/2020	1FE
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D	09/30/2018	Redemption 100.0000		2,310,000	2,310,000	1,636,459	2,027,280		282,720		282,720		2,310,000				173,250	03/30/2030	2FE
1099999. Subtotal - Bonds - All Other Governments						53,831,625	52,997,825	52,866,578	52,845,908		271,792		271,792		53,117,700		713,925	713,925	2,350,660	XXX	XXX
36860P-AA-5	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21		08/03/2018	Redemption 100.0000		250,566	250,566	250,566	250,566						250,566				61,486	02/06/2021	1
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		07/03/2018	Redemption 100.0000		1,772,217	1,772,217	1,731,713	1,745,513		26,703		26,703		1,772,217				49,773	06/30/2028	1FE
841238-AB-4	SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22		08/01/2018	Call 100.0000		1,050,000	1,050,000	1,019,093	1,039,706		1,278		1,278		1,040,984		9,016	9,016	79,695	02/01/2022	2FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,072,783	3,072,783	3,001,372	3,035,785		27,981		27,981		3,063,767		9,016	9,016	190,954	XXX	XXX
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 7.760% 09/01/23		09/04/2018	Call 100.0000		2,315,000	2,315,000	2,315,000	2,315,000						2,315,000				179,644	09/01/2023	2FE
059231-RE-2	BALTIMORE MD REVENUE City of Baltimore MD 5.53 07/0 5.530% 07/01/27		08/01/2018	Call 100.0000		10,470,000	10,470,000	10,470,000	10,470,000						10,470,000				648,148	07/01/2027	1FE
193908-AS-9	CMOT 57 D PAC 9.900% 02/01/19		09/01/2018	Paydown		2,028	2,028	2,014	2,028		1		1		2,028				132	02/01/2019	1FE
31283Y-X5-2	FG W20026 5.300% 11/01/22		09/01/2018	Paydown		90,986	90,986	91,384	90,978		7		7		90,986				3,216	11/01/2022	1
3128JD-AA-5	FH 138788 7.078% 11/01/31		09/01/2018	Paydown		4,374	4,374	4,479	4,444		(70)		(70)		4,374				213	11/01/2031	1
3128JR-RX-6	FH 847702 3.499% 09/01/36		09/04/2018	Paydown		638	638	643	638						638				15	09/01/2036	1
3128JR-SP-2	FH 847726 3.720% 03/01/37		09/04/2018	Paydown		4,291	4,291	4,409	4,399		(108)		(108)		4,291				110	03/01/2037	1
3128K7-U5-5	FG A46904 5.000% 09/01/35		08/28/2018	SUNTRUST CAPITAL MARKETS		15,592	14,580	14,342	14,347		(5)		(5)		14,341		1,250	1,250	510	09/01/2035	1
3128K7-U5-5	FG A46904 5.000% 09/01/35		09/01/2018	Paydown		199	199	196	196		3		3		199				68	09/01/2035	1
3128KU-ML-8	FG A63963 6.000% 08/01/37		09/01/2018	Paydown		108	108	110	110		(2)		(2)		108				4	08/01/2037	1
3128LX-B9-0	FG G01864 5.000% 01/01/34		08/28/2018	SUNTRUST CAPITAL MARKETS		22,498	21,039	20,721	20,731		2		2		20,733		1,765	1,765	736	01/01/2034	1
3128LX-B9-0	FG G01864 5.000% 01/01/34		09/01/2018	Paydown		1,127	1,127	1,110	1,111		16		16		1,127				125	01/01/2034	1
3128M1-UH-0	FG G12484 4.500% 06/01/21		09/01/2018	Paydown		810	810	795	799		11		11		810				24	06/01/2021	1
3128M4-PT-4	FG G02834 5.500% 05/01/37		09/01/2018	Paydown		1,055	1,055	1,057	1,057		(2)		(2)		1,055				38	05/01/2037	1
3128M4-R7-0	FG G02910 5.500% 04/01/37		09/01/2018	Paydown		786	786	788	788		(1)		(1)		786				29	04/01/2037	1
3128M5-YX-2	FG G04026 6.500% 09/01/37		09/01/2018	Paydown		62	62	63	63		(2)		(2)		62				3	09/01/2037	1
3128M6-AC-2	FG G04203 6.500% 05/01/38		09/01/2018	Paydown		12	12	12	12						12					05/01/2038	1
3128M6-EF-1	FG G04334 5.000% 04/01/38		08/28/2018	SUNTRUST CAPITAL MARKETS		30,914	28,892	28,402	28,413		(1)		(1)		28,412		2,503	2,503	1,011	04/01/2038	1
3128M6-EF-1	FG G04334 5.000% 04/01/38		09/01/2018	Paydown		1,388	1,388	1,365	1,365		23		23		1,388				166	04/01/2038	1
3128NH-3J-0	FH 1J1701 3.450% 05/01/37		08/01/2018	Paydown		8	8	8	8						8					05/01/2037	1
3128QG-KU-5	FH 1N0307 3.770% 09/01/36		09/04/2018	Paydown		2,009	2,009	2,047	2,009						2,009				42	09/01/2036	1
3128QL-RD-5	FH 1H2584 3.627% 02/01/36		09/04/2018	Paydown		358	358	356	356		3		3		358				9	02/01/2036	1
3128QL-SL-6	FH 1H2623 4.352% 07/01/36		09/04/2018	Paydown		5,455	5,455	5,509	5,455						5,455				118	07/01/2036	1
3128S4-ER-4	FH 100144 4.270% 09/01/36		09/04/2018	Paydown		1,330	1,330	1,346	1,330						1,330				32	09/01/2036	1
312903-6K-8	FHR 175 H PAC 9.500% 08/15/21		09/15/2018	Paydown		364	364	373	364						364				23	08/15/2021	1
312903-6V-4	FHR 177 G TAC 9.750% 07/15/21		09/15/2018	Paydown		1,282	1,282	1,262	1,270		13		13		1,282				83	07/15/2021	1
312903-8H-3	FHR 179 D SUP 9.300% 07/15/21		09/15/2018	Paydown		2,529	2,529	2,424	2,498		31		31		2,529				159	07/15/2021	1
312903-E7-8	FHR 154 G TAC 9.500% 05/15/21		09/15/2018	Paydown		971	971	936	942		29		29		971				62	05/15/2021	1
312903-VK-0	FHR 140 F Z 9.500% 04/15/21		09/15/2018	Paydown		1,727	1,727	1,557	1,706		21		21		1,727				109	04/15/2021	1
312904-KT-1	FHR 1002 D SEQ 9.000% 10/15/20		09/01/2018	Paydown		742	742	664	731		11		11		742				44	10/15/2020	1
312904-KW-4	FHR 1001 G Z TAC-11 9.500% 10/15/20		09/01/2018	Paydown		11,434	11,434	10,456	11,306		128		128		11,434				721	10/15/2020	1
312904-N2-7	FHR 1030 F PAC-11 9.000% 12/15/20		09/01/2018	Paydown		3,322	3,322	3,169	3,292		30		30		3,322				200	12/15/2020	1FE
312905-WS-7	FHR 1074 H PAC 8.500% 05/15/21		09/01/2018	Paydown		1,091	1,091	1,030	1,081		10		10		1,091				62	05/15/2021	1
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		09/01/2018	Paydown		3,329	3,329	2,101	3,177		152		152		3,329				155	09/15/2021	1
312906-C3-2	FHR 1116 H PAC-1-11 9.000% 08/15/21		09/01/2018	Paydown		7,506	7,506	7,203	7,430		77		77		7,506				450	08/15/2021	1
312906-FZ-8	FHR 1105 E Z PAC 7.950% 07/15/21		08/01/2018	Paydown		97	97	80	97		1		1		97				5	07/15/2021	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)
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		09/01/2018	Paydown		5,765	5,765	5,351	5,680		85		85		5,765				327	08/15/2021	1
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		09/01/2018	Paydown		31	31				31		31		31				189	08/15/2021	1
312906-ZJ-2	FHR 1124 L IO PAC-1-11 1108% 08/15/21		09/01/2018	Paydown		2	2				2		2		2				15	08/15/2021	1
312907-2C-1	FHR 1163 J PAC-1-11 7.500% 11/15/21		09/01/2018	Paydown		11,889	11,889	11,650	11,656		233		233		11,889				594	11/15/2021	1
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		09/01/2018	Paydown		8,398	8,398	8,162	8,165		233		233		8,398				392	01/15/2022	1
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		09/01/2018	Paydown		15	15				15		15		15				118	09/15/2021	1
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		09/01/2018	Paydown		14,955	14,955	14,904	14,904		51		51		14,955				907	10/15/2021	1
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		09/01/2018	Paydown		142	142				142		142		142				978	10/15/2021	1
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		09/01/2018	Paydown		6,038	6,038	5,857	5,862		176		176		6,038				280	10/15/2021	1
312907-WC-8	FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21		09/01/2018	Paydown		19,928	19,928	13,150	19,215		713		713		19,928				953	11/15/2021	1
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		09/01/2018	Paydown		10,569	10,569	10,246	10,252		317		317		10,569				493	12/15/2021	1
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		09/01/2018	Paydown		25	25				25		25		25				160	12/15/2021	1
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		09/01/2018	Paydown		10,379	10,379	10,309	10,310		69		69		10,379				501	01/15/2022	1
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		09/01/2018	Paydown		12,743	12,743	12,694	12,694		48		48		12,743				668	04/15/2022	1
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		09/01/2018	Paydown		13,278	13,278	13,106	13,109		170		170		13,278				701	05/15/2022	1
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		09/01/2018	Paydown		22,054	22,054	21,537	21,544		510		510		22,054				1,082	07/15/2022	1
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		09/01/2018	Paydown		11,254	11,254	11,134	11,136		118		118		11,254				586	07/15/2022	1
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		09/01/2018	Paydown		38	38				38		38		38				234	06/15/2022	1
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		09/01/2018	Paydown		27,007	27,007	21,201	26,300		708		708		27,007				1,338	06/15/2022	1
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		09/01/2018	Paydown															99	08/15/2022	1
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		09/01/2018	Paydown		49,325	49,325	48,577	48,586		739		739		49,325				2,556	09/15/2022	1
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		09/01/2018	Paydown		29,297	29,297	24,440	28,678		619		619		29,297				1,480	08/15/2022	1
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		09/01/2018	Paydown		19,606	19,606	14,827	18,974		632		632		19,606				899	09/15/2022	1
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		09/01/2018	Paydown		26,751	26,751	21,944	26,134		617		617		26,751				1,366	08/15/2022	1
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		09/01/2018	Paydown		80	80				80		80		80				558	09/15/2022	1
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		09/01/2018	Paydown		30,402	30,402	29,781	29,790		612		612		30,402				1,407	10/15/2022	1
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		09/01/2018	Paydown		31,835	31,835	31,535	31,539		297		297		31,835				1,585	10/15/2022	1
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		09/01/2018	Paydown		24,868	24,868	24,404	24,410		457		457		24,868				1,223	11/15/2022	1
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		09/01/2018	Paydown		29,856	29,856	29,143	29,153		702		702		29,856				1,416	11/15/2022	1
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		09/01/2018	Paydown		30,130	30,130	29,594	29,600		529		529		30,130				1,486	12/15/2022	1
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		09/01/2018	Paydown		41,030	41,030	31,497	39,689		1,341		1,341		41,030				1,985	12/15/2022	1
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		09/01/2018	Paydown		38,356	38,356	37,677	37,684		672		672		38,356				1,970	12/15/2022	1
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		09/01/2018	Paydown		46,017	46,017	41,444	45,245		772		772		46,017				2,338	03/15/2023	1
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		09/01/2018	Paydown		26,755	26,755	26,428	26,431		323		323		26,755				1,336	01/15/2023	1
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		09/01/2018	Paydown		62,428	62,428	50,874	60,661		1,767		1,767		62,428				2,951	03/15/2023	1
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		09/01/2018	Paydown		46,756	46,756	46,376	46,379		377		377		46,756				2,363	02/25/2023	1
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		09/01/2018	Paydown		16,632	16,632	16,396	16,399		233		233		16,632				778	03/15/2023	1
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		09/01/2018	Paydown		82,264	82,264	77,176	80,605		1,659		1,659		82,264				3,793	04/15/2023	1
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		09/01/2018	Paydown		87,978	87,978	86,651	87,161		817		817		87,978				4,226	04/15/2023	1
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		09/01/2018	Paydown		69,817	69,817	69,817	69,817						69,817				3,487	04/15/2023	1
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		09/01/2018	Paydown															882	05/15/2023	1
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		09/01/2018	Paydown		43,991	43,991	43,991	43,991						43,991				2,162	05/15/2023	1
312916-FL-8	FHR 1526 L PAC-1-11 6.500% 06/15/23		09/01/2018	Paydown		25,707	25,707	25,327	25,331		376		376		25,707				1,076	06/15/2023	1
312916-LR-8	FHR 1523 PL PAC-11 6.500% 06/15/23		09/01/2018	Paydown		46,163	46,163	45,289	45,300		864		864		46,163				1,976	06/15/2023	1
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		09/01/2018	Paydown		84,004	84,004	82,813	82,827		1,177		1,177		84,004				3,948	07/15/2023	1
31292H-YA-6	FG C01605 4.500% 07/01/33		09/01/2018	Paydown		454	454	433	434		20		20		454				14	07/01/2033	1
31297S-QJ-7	FG A36757 5.500% 08/01/35		09/01/2018	Paydown		808	808	810	809		(1)		(1)		808				30	08/01/2035	1
3132H7-EZ-3	FG U99151 4.000% 12/01/46		09/01/2018	Paydown		1,027,098	1,027,098	1,061,120			(34,023)		(34,023)		1,027,098				17,214	12/01/2046	1
3132XC-R8-0	FG G67711 4.000% 03/01/48		09/01/2018	Paydown		546,293	546,293	559,865			(13,572)		(13,572)		546,293				5,575	03/01/2048	1
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		09/01/2018	Paydown		30,215	30,215	28,496	29,675		540		540		30,215				1,321	07/15/2031	1
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		09/01/2018	Paydown		31,571	31,571	29,588	31,046		525		525		31,571				1,468	07/15/2031	1
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		09/01/2018	Paydown		47,805	47,805	45,592	47,158		647		647		47,805				2,226	07/15/2031	1
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		09/01/2018	Paydown		15,682	15,682	14,677	15,364		318		318		15,682				709	07/15/2031	1
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		09/01/2018	Paydown		85,270	85,270	78,795	83,491		1,780		1,780		85,270				3,632	08/15/2031	1
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		09/01/2018	Paydown		12,482	12,482	11,534	12,189		293		293		12,482				544	08/15/2031	1
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		09/01/2018	Paydown		108,394	108,394	101,213	106,537		1,857		1,857		108,394				4,616	08/15/2031	1
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		09/01/2018	Paydown		46,266	46,266	45,341	45,944		322		322		46,266				2,215	02/15/2031	1
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		09/01/2018	Paydown		7,667	7,667	7,159	7,521		146		146		7,667				346	09/15/2031	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)
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		09/01/2018	Paydown		85,822	85,822	79,774	84,287		1,534		1,534		85,822				3,912	09/15/2031	1
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		09/01/2018	Paydown		45,767	45,767	45,523	45,552		215		215		45,767				2,000	02/15/2032	1
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		09/01/2018	Paydown		10,885	10,885	10,790	10,826		60		60		10,885				435	02/15/2032	1
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		09/01/2018	Paydown		125,603	125,603	118,791	123,409		2,194		2,194		125,603				5,263	02/15/2032	1
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		09/01/2018	Paydown		4,970	4,970	4,448	4,779		191		191		4,970				199	10/15/2031	1
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		09/01/2018	Paydown		89,463	89,463	79,538	86,681		2,782		2,782		89,463				3,549	10/15/2031	1
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		09/01/2018	Paydown		152,475	152,475	136,274	147,778		4,696		4,696		152,475				6,555	10/15/2031	1
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		09/01/2018	Paydown		72,123	72,123	71,582	71,806		316		316		72,123				3,209	10/15/2031	1
31339G-HU-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		09/01/2018	Paydown		110,286	110,286	97,534	107,092		3,194		3,194		110,286				4,511	10/15/2031	1
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		09/01/2018	Paydown		8,708	8,708	7,697	8,427		281		281		8,708				353	10/15/2031	1
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		09/01/2018	Paydown		29,510	29,510	29,368	29,401		110		110		29,510				1,200	10/15/2031	1
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		09/01/2018	Paydown		28,848	28,848	25,814	27,912		936		936		28,848				1,167	10/15/2031	1
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		09/01/2018	Paydown		80,339	80,339	79,367	79,370		969		969		80,339				3,584	10/15/2031	1
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		09/01/2018	Paydown		61,699	61,699	61,332	61,438		261		261		61,699				2,708	11/15/2031	1
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		09/01/2018	Paydown		140,354	140,354	127,546	137,067		3,287		3,287		140,354				5,904	12/15/2031	1
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		09/01/2018	Paydown		85,744	85,744	84,940	85,235		508		508		85,744				3,771	12/15/2031	1
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		09/01/2018	Paydown		505,568	505,568	442,767	488,965		16,603		16,603		505,568				19,684	12/15/2031	1
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		09/01/2018	Paydown		63,953	63,953	63,244	63,245		708		708		63,953				2,771	01/15/2032	1
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		09/01/2018	Paydown		13,011	13,011	12,972	12,972		38		38		13,011				614	01/15/2032	1
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		09/01/2018	Paydown		25,213	25,213	25,102	25,116		96		96		25,213				1,028	02/15/2032	1
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		09/01/2018	Paydown		44,609	44,609	44,818	44,609						44,609				1,951	03/15/2032	1
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		09/01/2018	Paydown		14,380	14,380	14,219	14,220		160		160		14,380				618	03/15/2032	1
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		09/01/2018	Paydown		51,518	51,518	51,093	51,214		304		304		51,518				2,239	03/15/2032	1
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		09/01/2018	Paydown		72,292	72,292	67,344	70,742		1,549		1,549		72,292				3,217	03/15/2032	1
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		09/01/2018	Paydown		152,195	152,195	151,299	151,301		895		895		152,195				6,659	03/15/2032	1
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		09/01/2018	Paydown		116,132	116,132	115,309	115,311		821		821		116,132				5,009	04/15/2032	1
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		09/01/2018	Paydown		86,147	86,147	85,653	85,654		494		494		86,147				3,780	04/15/2032	1
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		09/01/2018	Paydown		38,286	38,286	37,898	37,902		383		383		38,286				1,787	07/15/2023	1
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		09/01/2018	Paydown		153,230	153,230	152,137	152,146		1,083		1,083		153,230				7,157	08/15/2023	1
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		09/01/2018	Paydown		133,915	133,915	132,291	132,892		1,023		1,023		133,915				6,201	08/25/2023	1
3133T0-U2-8	FHR 1585 K PAC-1-11 6.500% 09/15/23		09/01/2018	Paydown		97,135	97,135	95,766	95,781		1,354		1,354		97,135				4,345	09/15/2023	1
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		09/01/2018	Paydown		453,213	453,213	449,931	449,960		3,253		3,253		453,213				20,844	08/15/2023	1
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		09/01/2018	Paydown		72,634	72,634	70,023	72,081		553		553		72,634				3,413	10/15/2023	1
3133T1-MB-5	FHR 1590 I PAC-1-11 6.500% 10/15/23		09/01/2018	Paydown		185,591	185,591	182,658	182,692		2,899		2,899		185,591				8,250	10/15/2023	1FE
3133T1-TW-2	FHR 1592 L PAC-1-11 6.500% 10/15/23		09/01/2018	Paydown		228,460	228,460	226,501	226,920		1,541		1,541		228,460				9,829	10/15/2023	1
3133T2-6L-9	FHR 1634 PK PAC-1-11 6.500% 12/15/23		09/01/2018	Paydown		241,878	241,878	239,130	239,157		2,722		2,722		241,878				10,567	12/15/2023	1
3133T2-BR-0	FHR 1617 PM PAC-11 6.500% 11/15/23		09/01/2018	Paydown		207,493	207,493	201,341	201,410		6,083		6,083		207,493				8,959	11/15/2023	1
3133T2-E7-1	FHR 1646 K PAC-1-11 6.500% 12/15/23		09/01/2018	Paydown		98,420	98,420	97,058	97,071		1,348		1,348		98,420				4,362	12/15/2023	1
3133T2-NA-4	FHR 1610 Z Z PAC-11 6.500% 11/15/23		09/01/2018	Paydown		198,779	198,779	184,802	196,073		2,706		2,706		198,779				8,768	11/15/2023	1
3133T2-T6-7	FHR 1633 Z Z PAC-11 6.500% 12/15/23		09/01/2018	Paydown		156,083	156,083	130,427	151,428		4,655		4,655		156,083				6,791	12/15/2023	1
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		09/01/2018	Paydown		259,700	259,700	225,981	253,256		6,443		6,443		259,700				11,226	12/25/2023	1
3133T3-4F-2	FHR 1669 I PAC-1-11 6.500% 02/15/24		09/01/2018	Paydown		452,767	452,767	445,045	445,127		7,640		7,640		452,767				19,360	02/15/2024	1
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		09/01/2018	Paydown		299,708	299,708	298,382	298,388		1,320		1,320		299,708				13,811	02/15/2024	1
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		09/01/2018	Paydown		142,309	142,309	134,860	140,816		1,492		1,492		142,309				6,577	01/15/2024	1
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		09/01/2018	Paydown		92,216	92,216	91,537	91,784		432		432		92,216				4,306	02/15/2024	1
3133T3-WY-0	FHR 1650 K PAC-1-11 6.500% 01/15/24		09/01/2018	Paydown		114,093	114,093	112,124	112,144		1,948		1,948		114,093				4,842	01/15/2024	1
3133T4-3T-1	FHR 1717 I PAC-1-11 6.500% 04/15/24		09/01/2018	Paydown		56,160	56,160	54,510	54,528		1,632		1,632		56,160				2,430	04/15/2024	1
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		09/01/2018	Paydown		33,767	33,767	33,081	33,089		678		678		33,767				1,460	03/15/2024	1
3133T4-P4-2	FHR 1684 I PAC-1-11 6.500% 03/15/24		09/01/2018	Paydown		309,107	309,107	303,565	303,938		5,170		5,170		309,107				13,485	03/15/2024	1
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		09/01/2018	Paydown		99,540	99,540	96,831	96,862		2,678		2,678		99,540				4,011	03/15/2024	1
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		09/01/2018	Paydown		247,680	247,680	228,370	228,596		19,084		19,084		247,680				9,653	07/17/2024	1
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		09/01/2018	Paydown		110,340	110,340	108,789	108,804		1,535		1,535		110,340				5,250	04/15/2024	1
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		09/01/2018	Paydown		246,346	246,346	241,797	241,838		4,507		4,507		246,346				12,188	04/25/2024	1
3133T5-LL-5	FHR 1727 I PAC-1-11 6.500% 05/15/24		09/01/2018	Paydown		125,571	125,571	119,928	119,995		5,576		5,576		125,571				5,504	05/15/2024	1
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		09/01/2018	Paydown		44,237	44,237	44,279	44,237						44,237				2,504	11/15/2024	1FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		09/01/2018	Paydown		50,350	50,350	50,067	50,068		282		282		50,350				3,106	02/15/2025	1
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		09/01/2018	Paydown		36,736	36,736	36,164	36,170		567		567		36,736				1,719	03/15/2026	1
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		09/01/2018	Paydown		35,833	35,833	35,357	35,361		472		472		35,833				1,720	03/15/2026	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)
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		09/01/2018	Paydown		6,313	6,313	6,276	6,276		37		37		6,313				360	03/15/2025	1
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		09/01/2018	Paydown		16,303	16,303	16,303	16,303						16,303				872	05/15/2025	1
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		09/01/2018	Paydown		13,107	13,107	12,991	12,991		116		116		13,107				642	08/15/2026	1
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		09/01/2018	Paydown		16,043	16,043	14,529	15,735		307		307		16,043				748	08/15/2026	1
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		09/01/2018	Paydown		53,646	53,646	53,479	53,479		168		168		53,646				2,638	09/15/2026	1
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		09/01/2018	Paydown		9,016	9,016	8,980	8,980		36		36		9,016				481	09/15/2026	1
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		09/25/2018	Paydown		285,073	285,073	279,906	283,962		1,111		1,111		285,073				14,945	09/25/2026	1
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		09/01/2018	Paydown		16,006	16,006	15,738	15,740		266		266		16,006				762	10/15/2026	1
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		09/01/2018	Paydown		22,178	22,178	21,559	22,012		166		166		22,178				1,197	02/15/2027	1
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		09/01/2018	Paydown		9,976	9,976	9,620	9,863		112		112		9,976				453	02/15/2027	1
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		09/01/2018	Paydown		28,808	28,808	28,065	28,607		201		201		28,808				1,570	02/15/2027	1
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		09/01/2018	Paydown		29,146	29,146	28,820	28,822		324		324		29,146				1,351	02/15/2027	1
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		09/01/2018	Paydown		46,190	46,190	42,938	45,505		684		684		46,190				2,215	02/17/2027	1
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		09/01/2018	Paydown		24,047	24,047	21,402	23,565		482		482		24,047				1,235	02/15/2027	1
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		09/01/2018	Paydown		24,960	24,960	22,468	24,515		444		444		24,960				1,247	02/15/2027	1
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		09/01/2018	Paydown		20,894	20,894	19,778	20,662		233		233		20,894				1,082	02/15/2027	1
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		09/01/2018	Paydown		83,651	83,651	80,749	82,948		703		703		83,651				4,522	02/15/2027	1
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		09/01/2018	Paydown		14,700	14,700	13,520	14,482		218		218		14,700				720	03/15/2027	1
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		09/01/2018	Paydown		11,449	11,449	10,606	11,255		194		194		11,449				565	03/15/2027	1
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		09/01/2018	Paydown		8,789	8,789	8,651	8,651		137		137		8,789				438	12/15/2026	1
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		09/01/2018	Paydown		40,711	40,711	38,178	40,170		541		541		40,711				2,122	06/17/2027	1
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		09/01/2018	Paydown		30,079	30,079	29,895	29,935		144		144		30,079				1,506	07/20/2027	1
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		09/01/2018	Paydown		7,759	7,759	7,703	7,704		55		55		7,759				397	07/15/2027	1
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		09/01/2018	Paydown		5,058	5,058	5,012	5,012		45		45		5,058				236	08/15/2027	1
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		09/01/2018	Paydown		7,987	7,987	7,827	7,927		60		60		7,987				346	08/15/2027	1
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		09/01/2018	Paydown		42,279	42,279	41,353	41,359		921		921		42,279				1,835	09/15/2027	1
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		09/01/2018	Paydown		17,936	17,936	17,639	17,641		295		295		17,936				751	09/15/2027	1
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		09/01/2018	Paydown		19,241	19,241	18,886	18,889		352		352		19,241				832	10/15/2027	1
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		09/01/2018	Paydown		9,879	9,879	9,720	9,721		159		159		9,879				428	10/15/2027	1
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		09/01/2018	Paydown		59,698	59,698	58,333	58,707		991		991		59,698				2,581	10/15/2027	1
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		09/01/2018	Paydown		31,402	31,402	30,705	31,013		390		390		31,402				1,358	11/15/2027	1
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		09/01/2018	Paydown		38,938	38,938	38,227	38,232		706		706		38,938				1,683	11/15/2027	1
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		09/01/2018	Paydown		82,973	82,973	81,643	81,972		1,002		1,002		82,973				3,362	12/15/2027	1
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		09/01/2018	Paydown		36,424	36,424	36,504	36,424						36,424				1,701	11/15/2022	1
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		09/01/2018	Paydown		13,543	13,543	13,386	13,387		156		156		13,543				581	12/15/2027	1
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		09/01/2018	Paydown		18,020	18,020	17,407	17,799		221		221		18,020				779	12/15/2027	1
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		09/01/2018	Paydown		71,491	71,491	71,477	71,449		42		42		71,491				3,314	01/20/2028	1
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 2.904% 01/15/28		09/01/2018	Paydown		18,244	18,244	18,247	18,244						18,244				308	01/15/2028	1
3133TC-JP-4	FHR 2026 S INV DLY SEQ 53.697% 01/15/28		09/01/2018	Paydown		1,154	1,154	707	894		260		260		1,154				453	01/15/2028	1
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		09/01/2018	Paydown		4,460	4,460	4,613	4,591		(131)		(131)		4,460				266	01/15/2028	1
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		09/01/2018	Paydown		30,658	30,658	28,536	30,136		521		521		30,658				1,312	04/15/2028	1
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		09/01/2018	Paydown		85,955	85,955	85,888	85,870		85		85		85,955				3,896	04/15/2028	1
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		09/01/2018	Paydown		206,683	206,683	201,328	206,683						206,683				8,858	01/25/2028	1FE
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		09/01/2018	Paydown		15,587	15,587	15,875	15,626		(39)		(39)		15,587				710	05/15/2028	1
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		09/01/2018	Paydown		9,079	9,079	8,476	8,872		207		207		9,079				394	08/15/2028	1
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		09/01/2018	Paydown		32,824	32,824	32,496	32,655		169		169		32,824				1,430	08/15/2028	1
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		09/01/2018	Paydown		11,083	11,083	9,632	10,751		332		332		11,083				475	08/15/2028	1
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		09/01/2018	Paydown		22,883	22,883	21,625	22,440		444		444		22,883				965	12/15/2028	1
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		09/01/2018	Paydown		45,132	45,132	39,956	43,435		1,697		1,697		45,132				1,802	02/15/2029	1
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		09/01/2018	Paydown		36,435	36,435	33,287	35,548		887		887		36,435				1,570	03/15/2029	1
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		09/01/2018	Paydown		64,344	64,344	60,684	63,083		1,261		1,261		64,344				2,832	03/15/2029	1
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		09/01/2018	Paydown		27,210	27,210	24,655	26,568		643		643		27,210				1,176	03/15/2029	1
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		09/01/2018	Paydown		15,901	15,901	14,835	15,563		337		337		15,901				678	03/15/2029	1
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		09/01/2018	Paydown		186,136	186,136	168,976	181,719		4,416		4,416		186,136				8,067	03/15/2029	1
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		09/01/2018	Paydown		59,807	59,807	57,557	59,214		593		593		59,807				2,681	05/15/2029	1
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		09/01/2018	Paydown		13,216	13,216	11,884	12,882		334		334		13,216				610	07/15/2029	1
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		09/01/2018	Paydown		56,502	56,502	50,982	55,146		1,356		1,356		56,502				2,781	08/15/2029	1
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		09/01/2018	Paydown		150,281	150,281	148,884	149,556		725		725		150,281				7,971	09/15/2029	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)
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		09/01/2018	Paydown		292,718	292,718	284,355	290,229		2,489		2,489		292,718				15,301	09/15/2029	1
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		09/01/2018	Paydown		109,431	109,431	110,978	109,431						109,431				6,224	10/15/2029	1
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		09/01/2018	Paydown		52,555	52,555	50,440	51,968		586		586		52,555				2,653	10/20/2029	1
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		09/01/2018	Paydown		45,876	45,876	46,120	45,876						45,876				2,451	10/17/2029	1
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		09/01/2018	Paydown		107,902	107,902	97,618	105,492		2,410		2,410		107,902				5,753	10/15/2029	1
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		09/01/2018	Paydown		33,137	33,137	33,476	33,137						33,137				1,772	11/20/2029	1
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		09/01/2018	Paydown		25,044	25,044	24,147	24,810		233		233		25,044				1,285	01/15/2030	1
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		09/01/2018	Paydown		37,157	37,157	35,561	36,729		428		428		37,157				1,981	01/20/2030	1
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		09/01/2018	Paydown		16,998	16,998	16,502	16,862		136		136		16,998				904	01/15/2030	1
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		09/01/2018	Paydown		15,120	15,120	15,193	15,120						15,120				764	03/15/2030	1
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		09/01/2018	Paydown		16,984	16,984	16,345	16,817		167		167		16,984				866	03/15/2030	1
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		09/01/2018	Paydown		17,960	17,960	17,949	17,945		15		15		17,960				1,012	05/15/2030	1
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		09/01/2018	Paydown		26,452	26,452	25,353	26,178		274		274		26,452				1,117	08/15/2030	1
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		09/01/2018	Paydown		93,085	93,085	89,595	92,280		805		805		93,085				3,835	09/15/2030	1
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		09/01/2018	Paydown		30,507	30,507	29,377	30,208		299		299		30,507				1,430	09/15/2030	1
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		09/01/2018	Paydown		13,810	13,810	13,879	13,810						13,810				666	09/15/2030	1
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		09/01/2018	Paydown		36,300	36,300	36,652	36,300						36,300				1,949	10/15/2030	1
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		09/01/2018	Paydown		51,847	51,847	50,275	51,394		453		453		51,847				2,520	10/15/2030	1
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		09/01/2018	Paydown		98,319	98,319	94,648	97,261		1,058		1,058		98,319				4,520	10/15/2030	1
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		09/01/2018	Paydown		80,674	80,674	75,733	79,167		1,507		1,507		80,674				3,464	02/15/2031	1
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		09/01/2018	Paydown		13,126	13,126	12,599	12,970		155		155		13,126				630	02/15/2031	1
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		09/01/2018	Paydown		127,742	127,742	129,179	127,857		(115)		(115)		127,742				5,569	03/15/2031	1
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		09/01/2018	Paydown		34,891	34,891	32,165	34,321		570		570		34,891				1,646	03/15/2031	1
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		09/01/2018	Paydown		23,053	23,053	21,785	22,714		339		339		23,053				1,092	05/15/2031	1
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		09/01/2018	Paydown		11,030	11,030	10,278	10,806		224		224		11,030				498	05/15/2031	1
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		09/01/2018	Paydown		37,701	37,701	36,381	37,261		440		440		37,701				1,595	04/15/2031	1
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		09/01/2018	Paydown		28,054	28,054	25,774	27,328		726		726		28,054				1,172	06/15/2031	1
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		09/01/2018	Paydown		39,608	39,608	37,900	39,120		488		488		39,608				1,803	06/15/2031	1
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		09/01/2018	Paydown		7,225	7,225	7,232	7,225						7,225				336	06/15/2031	1
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		09/01/2018	Paydown		44,090	44,090	43,512	43,844		247		247		44,090				2,068	06/15/2031	1
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		09/01/2018	Paydown		49,852	49,852	46,955	49,101		751		751		49,852				2,325	06/15/2031	1
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		09/01/2018	Paydown		22,676	22,676	21,315	22,292		383		383		22,676				1,061	03/15/2031	1
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		09/01/2018	Paydown		33,610	33,610	30,879	32,906		704		704		33,610				1,490	09/15/2031	1
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		09/01/2018	Paydown		43,164	43,164	40,749	42,386		778		778		43,164				1,863	09/15/2031	1
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		09/01/2018	Paydown		8,955	8,955	8,785	8,878		77		77		8,955				360	09/15/2031	1
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		09/01/2018	Paydown		8,778	8,778	8,698	8,698		80		80		8,778				382	09/15/2031	1
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		09/01/2018	Paydown		59,798	59,798	53,594	58,191		1,607		1,607		59,798				2,365	04/15/2032	1
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		09/01/2018	Paydown		99,574	99,574	98,952	99,147		427		427		99,574				4,434	04/15/2032	1
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		09/01/2018	Paydown		187,694	187,694	186,563	186,565		1,128		1,128		187,694				8,214	04/15/2032	1
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		09/01/2018	Paydown		74,576	74,576	75,019	74,576						74,576				3,222	04/15/2032	1
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		09/01/2018	Paydown		61,705	61,705	57,695	60,429		1,276		1,276		61,705				2,628	04/15/2032	1
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		09/01/2018	Paydown		89,068	89,068	83,417	87,323		1,745		1,745		89,068				3,596	04/15/2032	1
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		09/01/2018	Paydown		60,378	60,378	62,114	60,853		(475)		(475)		60,378				2,570	04/15/2032	1
31340Y-D3-0	FHR 71 F PAC-11 9.300% 12/15/20		09/15/2018	Paydown		1,847	1,847	1,860	1,847						1,847				115	12/15/2020	1
31340Y-E7-0	FHR 73 F Z PAC-11 8.600% 10/15/20		07/15/2018	Paydown		1,365	1,365	1,131	1,348		17		17		1,365				69	10/15/2020	1
31340Y-FN-4	FHR 19 F PAC-11 8.500% 03/15/20		09/15/2018	Paydown		213	213	185	210		3		3		213				12	03/15/2020	1
31340Y-JA-8	FHR 26 F PAC-11 9.500% 02/15/20		09/15/2018	Paydown		266	266	266	264		1		1		266				17	02/15/2020	1
31340Y-MX-4	FHR 39 F PAC-2-11 10.000% 05/15/20		09/15/2018	Paydown		1,826	1,826	1,846	1,825		1		1		1,826				120	05/15/2020	1
31340Y-S4-2	FHR 81 A XAC PAC 8.125% 11/15/20		09/15/2018	Paydown		37	37	38	37						37				2	11/15/2020	1
31340Y-SV-2	FHR 51 E PAC-11 10.000% 07/15/20		09/15/2018	Paydown		2,131	2,131	2,093	2,107		24		24		2,131				143	07/15/2020	1
31340Y-T7-4	FHR 83 Z Z 9.000% 10/15/20		09/15/2018	Paydown		2,421	2,421	2,096	2,393		28		28		2,421				145	10/15/2020	1
31340Y-TE-9	FHR 52 F Z PAC-11 9.500% 06/15/20		09/15/2018	Paydown		1,054	1,054	987	1,041		12		12		1,054				66	06/15/2020	1
31340Y-YB-9	FHR 65 E PAC-11 9.300% 08/15/20		09/15/2018	Paydown		6,667	6,667	6,686	6,653		14		14		6,667				407	08/15/2020	1
31358E-8R-6	FNR 1990-113 Z Z 9.500% 09/25/20		09/01/2018	Paydown		6,569	6,569	5,824	6,478		91		91		6,569				429	09/25/2020	1
31358E-DE-9	FNR 1990-46 E SEQ 9.500% 05/25/20		09/01/2018	Paydown		8,198	8,198	7,950	8,104		95		95		8,198				515	05/25/2020	1
31358E-J3-7	FNR 1990-97 G PAC 7.000% 08/25/20		09/01/2018	Paydown		1,859	1,859	1,748	1,838		20		20		1,859				86	08/25/2020	1
31358E-MS-8	FNR 1990-65 X Z PAC-11 9.500% 06/25/20		09/01/2018	Paydown		2,173	2,173	1,885	2,134		39		39		2,173				137	06/25/2020	1
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		09/01/2018	Paydown		3,445	3,445	3,144	3,392		53		53		3,445				149	02/25/2021	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 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)
31358F-HX-0	FNR 1990-129 J PAC 9.500% 11/25/20		09/01/2018	Paydown		2,397	2,397	2,458	2,397						2,397				151	11/25/2020	1
31358F-SW-0	FNR 1990-142 Z Z SEQ 9.500% 12/25/20		09/01/2018	Paydown		3,089	3,089	2,859	3,047		42		42		3,089				196	12/25/2020	1
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		09/01/2018	Paydown		17	17				17		17		17				112	06/25/2021	1
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		09/01/2018	Paydown		1,210	1,210	1,135	1,191		19		19		1,210				69	05/25/2021	1
31358H-C4-5	FNR G-24 0 SEQ 8.250% 08/25/21		09/01/2018	Paydown		2,604	2,604	2,541	2,542		62		62		2,604				142	08/25/2021	1
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		09/01/2018	Paydown		7,551	7,551	7,570	7,537		14		14		7,551				478	06/25/2021	1
31358H-QA-6	FNR G-21 M IO PAC 1196% 07/25/21		09/01/2018	Paydown		15	15				15		15		15				117	07/25/2021	1
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		09/01/2018	Paydown		36,830	36,830	29,371	35,993		837		837		36,830				1,971	08/25/2021	1
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		09/01/2018	Paydown		32	32				32		32		32				160	07/25/2021	1
31358H-WJ-0	FNR 1991-89 G TAC 8.400% 08/25/21		09/01/2018	Paydown		36,041	36,041	35,354	35,369		672		672		36,041				1,854	08/25/2021	1
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		09/01/2018	Paydown		5,795	5,795	5,616	5,619		176		176		5,795				290	08/25/2021	1
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		09/01/2018	Paydown		16	16				16		16		16				109	10/25/2021	1
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		09/01/2018	Paydown		2,979	2,979	2,777	2,924		55		55		2,979				160	10/25/2021	1
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		09/01/2018	Paydown		4,039	4,039	3,440	3,961		78		78		4,039				229	09/25/2021	1
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		09/01/2018	Paydown		7	7				7		7		7				49	10/25/2021	1
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		09/01/2018	Paydown		90	90				90		90		90				514	09/25/2021	1
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		09/01/2018	Paydown		15,792	15,792	15,653	15,654		138		138		15,792				956	09/25/2021	1
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		09/01/2018	Paydown		10,099	10,099	9,937	9,939		160		160		10,099				572	09/25/2021	1
31358J-Y5-4	FNR G-35 0 IO TAC-11 1070% 10/25/21		09/01/2018	Paydown		63	63				63		63		63				450	10/25/2021	1
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		09/01/2018	Paydown		15,066	15,066	10,953	14,556		510		510		15,066				704	12/25/2021	1
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		09/01/2018	Paydown		6,498	6,498	4,889	6,264		234		234		6,498				329	12/25/2021	1
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		09/01/2018	Paydown		6,705	6,705	6,519	6,705						6,705				380	12/25/2021	1
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		09/01/2018	Paydown		6,189	6,189	4,840	6,024		165		165		6,189				329	11/25/2021	1
31358L-D2-9	FNR 1992-19 PJ IO PZ PAC-11 CPT 1023% 02/25/22		09/01/2018	Paydown		26	26	21	21		5		5		26				170	02/25/2022	1
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		09/01/2018	Paydown		9,546	9,546	9,189	9,197		349		349		9,546				445	01/25/2022	1
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		09/01/2018	Paydown		40,447	40,447	39,237	39,260		1,187		1,187		40,447				1,870	02/25/2022	1
31358L-ZH-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		09/01/2018	Paydown		69,162	69,162	50,954	66,748		2,414		2,414		69,162				3,299	02/25/2022	1
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		09/01/2018	Paydown		13,957	13,957	13,636	13,642		315		315		13,957				694	04/25/2022	1
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		09/01/2018	Paydown		29,042	29,042	24,840	28,457		585		585		29,042				1,530	07/25/2022	1
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		09/01/2018	Paydown		25,278	25,278	23,932	24,875		402		402		25,278				1,435	06/25/2022	1
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		09/01/2018	Paydown		26,709	26,709	22,730	26,141		569		569		26,709				1,379	07/25/2022	1
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		09/01/2018	Paydown		19,282	19,282	18,984	18,988		294		294		19,282				995	07/25/2022	1
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		09/01/2018	Paydown		25	25				25		25		25				167	06/25/2022	1
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		09/01/2018	Paydown		6,175	6,175	5,808	5,916		259		259		6,175				247	07/25/2022	1
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		09/01/2018	Paydown		41,164	41,164	33,651	40,178		985		985		41,164				2,071	08/25/2022	1
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		09/01/2018	Paydown		24	24				24		24		24				184	07/25/2022	1
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		09/01/2018	Paydown		17,232	17,232	16,417	16,431		801		801		17,232				668	08/25/2022	1
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		09/01/2018	Paydown		28,217	28,217	24,213	27,598		619		619		28,217				1,504	08/25/2022	1
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		09/01/2018	Paydown		20,231	20,231	19,978	20,088		143		143		20,231				1,021	10/25/2022	1
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		09/01/2018	Paydown		11,724	11,724	10,968	11,536		188		188		11,724				537	09/25/2022	1
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		09/01/2018	Paydown															122	10/25/2022	1
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		09/01/2018	Paydown		12,049	12,049	9,496	11,663		386		386		12,049				570	10/25/2022	1
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		09/01/2018	Paydown															123	09/25/2022	1
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		09/01/2018	Paydown		42,130	42,130	41,033	41,048		1,083		1,083		42,130				2,061	10/25/2022	1
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		09/01/2018	Paydown		26	26				26		26		26				199	09/25/2022	1
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		09/01/2018	Paydown		53,024	53,024	52,460	52,465		559		559		53,024				2,846	09/25/2022	1
31358Q-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		09/01/2018	Paydown		159	159				159		159		159				1,009	09/25/2022	1
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		09/01/2018	Paydown		61,084	61,084	60,321	60,328		756		756		61,084				2,923	01/25/2023	1
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		09/01/2018	Paydown		12,428	12,428	12,150	12,153		275		275		12,428				555	01/25/2023	1
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		09/01/2018	Paydown		34,681	34,681	33,719	33,732		949		949		34,681				1,542	11/25/2022	1
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		09/01/2018	Paydown		18,615	18,615	18,264	18,268		347		347		18,615				931	12/25/2022	1
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		09/01/2018	Paydown		49,638	49,638	46,241	48,934		704		704		49,638				2,477	03/25/2023	1
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		09/01/2018	Paydown		22,242	22,242	21,798	21,803		439		439		22,242				1,032	02/25/2023	1
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		09/01/2018	Paydown		69,975	69,975	60,200	68,437		1,538		1,538		69,975				3,313	02/25/2023	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)
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		09/01/2018	Paydown		44,565	44,565	43,344	43,536		1,029		1,029		44,565				2,053	03/25/2023	1
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		09/01/2018	Paydown		19,817	19,817	16,547	19,316		501		501		19,817				906	03/25/2023	1
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		09/01/2018	Paydown		76,328	76,328	75,813	75,815		513		513		76,328				3,845	03/25/2023	1
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		09/01/2018	Paydown		15,363	15,363	15,131	15,133		229		229		15,363				693	05/25/2023	1
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		09/01/2018	Paydown		110,191	110,191	107,918	107,944		2,246		2,246		110,191				4,902	03/25/2023	1
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		09/01/2018	Paydown		38,874	38,874	35,967	36,005		2,868		2,868		38,874				1,320	04/25/2023	1
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		09/01/2018	Paydown		47	47				47		47		47				280	05/25/2023	1
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		09/01/2018	Paydown		48,036	48,036	48,201	48,036						48,036				2,396	05/25/2023	1
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		09/01/2018	Paydown		78,821	78,821	77,651	78,200		621		621		78,821				3,672	06/25/2023	1
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		09/01/2018	Paydown		33,706	33,706	33,211	33,419		287		287		33,706				1,574	06/25/2023	1
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		09/01/2018	Paydown		48,554	48,554	47,656	47,665		889		889		48,554				2,252	07/25/2023	1
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		09/01/2018	Paydown		135,395	135,395	133,395	133,414		1,981		1,981		135,395				6,339	07/25/2023	1
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		09/01/2018	Paydown		129,249	129,249	127,555	127,570		1,678		1,678		129,249				6,092	07/25/2023	1
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		09/01/2018	Paydown		146,126	146,126	134,139	143,584		2,542		2,542		146,126				6,813	07/25/2023	1
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		09/01/2018	Paydown															204	07/25/2023	1
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		09/01/2018	Paydown		35,298	35,298	34,675	34,997		302		302		35,298				1,645	08/25/2023	1
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		09/01/2018	Paydown		181,798	181,798	173,560	179,735		2,064		2,064		181,798				8,551	09/25/2023	1
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		09/01/2018	Paydown		154,020	154,020	143,215	151,770		2,250		2,250		154,020				6,999	09/25/2023	1
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		09/01/2018	Paydown		32,640	32,640	32,640	32,640						32,640				1,518	09/25/2023	1
31359E-5P-2	FNR 1993-210 PM PAC-1-11 6.500% 11/25/23		09/01/2018	Paydown		262,201	262,201	259,833	259,849		2,351		2,351		262,201				11,358	11/25/2023	1
31359E-RZ-6	FNR 1993-201 L PAC-1-11 6.500% 10/25/23		09/01/2018	Paydown		92,574	92,574	91,733	91,739		835		835		92,574				3,975	10/25/2023	1
31359E-V4-0	FNR 1993-206 L PAC-11 6.500% 11/25/23		09/01/2018	Paydown		129,551	129,551	128,176	128,409		1,142		1,142		129,551				5,700	11/25/2023	1
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		09/01/2018	Paydown		151,717	151,717	142,685	149,826		1,890		1,890		151,717				8,918	12/25/2023	1
31359F-Z7-6	FNR 1993-252 K PAC-1-11 6.500% 12/25/23		09/01/2018	Paydown		244,797	244,797	239,899	239,945		4,852		4,852		244,797				10,761	12/25/2023	1
31359G-2Q-8	FNR 1994-39 PL PAC-1-11 6.500% 03/25/24		09/01/2018	Paydown		114,878	114,878	112,507	112,530		2,348		2,348		114,878				4,985	03/25/2024	1
31359G-B8-8	FNR 1994-30 K PAC-1-11 6.500% 02/25/24		09/01/2018	Paydown		116,057	116,057	114,146	114,163		1,894		1,894		116,057				5,119	02/25/2024	1
31359G-BX-3	FNR 1993-225 PJ PAC-1-11 6.500% 12/25/23		09/01/2018	Paydown		156,532	156,532	154,947	154,958		1,574		1,574		156,532				6,863	12/25/2023	1
31359G-E9-3	FNR 1994-28 L PAC-11 6.500% 03/25/24		09/01/2018	Paydown		143,154	143,154	140,373	140,399		2,754		2,754		143,154				6,312	03/25/2024	1
31359G-ER-3	FNR 1993-225 OK PAC-1-11 6.500% 12/25/23		09/01/2018	Paydown		221,261	221,261	217,331	217,368		3,893		3,893		221,261				9,701	12/25/2023	1
31359G-L4-6	FNR 1994-44 K PAC-1-11 6.500% 03/25/24		09/01/2018	Paydown		69,554	69,554	68,194	68,206		1,347		1,347		69,554				3,072	03/25/2024	1
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		09/01/2018	Paydown		160,098	160,098	159,948	159,827		271		271		160,098				7,540	01/25/2024	1
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		09/01/2018	Paydown		372,952	372,952	370,427	370,437		2,515		2,515		372,952				17,090	03/25/2024	1
31359H-CY-8	FNR 1994-56 K PAC-1-11 6.500% 03/25/24		09/01/2018	Paydown		54,755	54,755	52,943	52,961		1,794		1,794		54,755				2,357	03/25/2024	1
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		09/01/2018	Paydown		123,237	123,237	120,004	120,037		3,200		3,200		123,237				5,292	03/25/2024	1
31359H-GM-0	FNR 1994-36 K PAC-1-11 6.500% 03/25/24		09/01/2018	Paydown		390,028	390,028	381,609	381,691		8,337		8,337		390,028				16,609	03/25/2024	1
31359H-JN-5	FNR 1994-55 N W CPT 6.383% 12/25/23		09/01/2018	Paydown		6,862	6,862	6,819	6,862						6,862				301	12/25/2023	1
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		09/01/2018	Paydown		57,162	57,162	56,182	56,192		971		971		57,162				2,635	03/25/2024	1
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		09/01/2018	Paydown		125,236	125,236	121,900	121,934		3,302		3,302		125,236				6,276	06/17/2024	1
31359K-EN-3	FNR 1996-23 G SEQ 6.500% 07/25/26		09/01/2018	Paydown		36,044	36,044	35,216	35,225		819		819		36,044				1,534	07/25/2026	1
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		09/01/2018	Paydown		38,283	38,283	36,209	37,761		522		522		38,283				1,916	11/25/2026	1
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		09/01/2018	Paydown		18,121	18,121	17,690	17,947		174		174		18,121				860	12/25/2026	1
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		09/01/2018	Paydown		28,493	28,493	27,954	28,267		226		226		28,493				1,486	07/22/2026	1
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		09/01/2018	Paydown		50,788	50,788	48,937	50,328		460		460		50,788				2,668	12/18/2026	1
31359L-F3-4	FNR 1995-24 H SC PT 6.500% 09/25/23		09/01/2018	Paydown		15,723	15,723	15,467	15,469		254		254		15,723				693	09/25/2023	1FE
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		09/01/2018	Paydown		11,685	11,685	11,678	11,665		20		20		11,685				608	10/25/2022	1
31359L-ZB-4	FNR 1995-19 Z SC Z SEQ 6.500% 11/25/23		09/01/2018	Paydown		119,167	119,167	99,560	116,928		2,239		2,239		119,167				5,192	11/25/2023	1
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		09/01/2018	Paydown		57,665	57,665	56,738	57,323		342		342		57,665				2,757	03/18/2027	1
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		09/01/2018	Paydown		50,363	50,363	50,269	50,259		104		104		50,363				2,330	04/18/2027	1
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		09/01/2018	Paydown		21,449	21,449	19,643	21,066		384		384		21,449				1,065	04/18/2027	1
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		09/01/2018	Paydown		56,807	56,807	49,003	55,284		1,524		1,524		56,807				2,740	01/20/2027	1
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		09/01/2018	Paydown		18,753	18,753	18,518	18,519		233		233		18,753				872	03/18/2027	1
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		09/01/2018	Paydown		14,237	14,237	13,102	13,993		244		244		14,237				710	03/18/2027	1
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		09/01/2018	Paydown		138,418	138,418	130,881	136,155		2,263		2,263		138,418				7,572	06/17/2027	1
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		09/01/2018	Paydown		7,971	7,971	7,537	7,841		130		130		7,971				436	06/17/2027	1
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		09/01/2018	Paydown		34,299	34,299	33,774	33,778		521		521		34,299				1,527	09/18/2027	1
31359P-7M-2	FNGT 1998-T3 B PT 10.902% 09/25/23		09/04/2018	Paydown		23,728	23,728	25,414	23,831		(103)		(103)		23,728				1,426	09/25/2023	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)
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		09/01/2018	Paydown		18,793	18,793	17,614	18,525		268		268		18,793				764	05/18/2027	1
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		09/01/2018	Paydown		52,743	52,743	50,594	52,197		547		547		52,743				2,335	05/18/2027	1
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		09/01/2018	Paydown		67,927	67,927	61,025	66,595		1,332		1,332		67,927				3,163	04/17/2027	1
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		09/01/2018	Paydown		22,320	22,320	21,887	22,170		150		150		22,320				1,171	06/18/2027	1
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		09/01/2018	Paydown		25,790	25,790	24,391	25,442		348		348		25,790				1,416	06/18/2027	1
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		09/01/2018	Paydown		27,583	27,583	27,368	27,369		214		214		27,583				1,266	06/18/2027	1
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		09/01/2018	Paydown		43,570	43,570	40,738	42,873		697		697		43,570				1,978	07/18/2027	1
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		09/01/2018	Paydown		20,462	20,462	18,421	20,059		403		403		20,462				1,016	07/18/2027	1
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		09/01/2018	Paydown		28,906	28,906	28,793	28,792		114		114		28,906				1,516	07/20/2027	1
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		09/01/2018	Paydown		35,445	35,445	35,165	35,167		278		278		35,445				1,652	09/18/2027	1
31359Q-QZ-0	FNR 1997-59 Y SEQ 6.500% 09/18/27		09/01/2018	Paydown		7,289	7,289	7,147	7,148		141		141		7,289				313	09/18/2027	1
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		09/01/2018	Paydown		45,121	45,121	44,210	44,448		673		673		45,121				1,994	11/18/2027	1
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		09/01/2018	Paydown		5,988	5,988	5,832	5,833		155		155		5,988				260	11/18/2027	1
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		09/01/2018	Paydown		13,220	13,220	13,095	13,149		71		71		13,220				617	11/18/2027	1
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		09/01/2018	Paydown		28,474	28,474	28,074	28,077		397		397		28,474				1,249	01/18/2028	1
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		09/01/2018	Paydown		6,677	6,677	6,455	6,596		81		81		6,677				290	01/18/2028	1
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		09/01/2018	Paydown		27,068	27,068	26,666	26,893		175		175		27,068				1,202	02/18/2028	1
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		09/01/2018	Paydown		48,540	48,540	48,542	48,540						48,540				2,235	01/20/2028	1
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		09/01/2018	Paydown		47,146	47,146	46,792	46,852		293		293		47,146				2,146	05/25/2031	1
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		09/01/2018	Paydown		57,890	57,890	57,673	57,671		218		218		57,890				2,348	04/25/2031	1
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		09/01/2018	Paydown		35,637	35,637	34,811	35,242		395		395		35,637				1,758	04/25/2031	1
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		09/01/2018	Paydown		69,253	69,253	69,109	69,097		156		156		69,253				3,152	04/20/2028	1
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		09/01/2018	Paydown		39,939	39,939	36,663	39,045		894		894		39,939				1,860	08/25/2029	1
31359V-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		09/01/2018	Paydown		11,886	11,886	11,083	11,667		218		218		11,886				517	05/25/2029	1
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		09/01/2018	Paydown		22,553	22,553	21,951	22,290		263		263		22,553				1,134	10/25/2029	1
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		09/01/2018	Paydown		33,181	33,181	32,352	32,765		416		416		33,181				1,534	10/25/2029	1
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		09/01/2018	Paydown		9,310	9,310	9,326	9,310						9,310				416	11/17/2039	1
313602-HY-3	FNR 1988-30 D PAC-11 9.500% 12/25/18		09/01/2018	Paydown		114	114	107	112		1		1		114				7	12/25/2018	1
313602-LG-7	FNR 1989-6 E SCH-11 9.500% 02/25/19		09/01/2018	Paydown		787	787	783	782		5		5		787				50	02/25/2019	1
313602-VN-1	FNR 1989-35 G SEQ 9.500% 07/25/19		09/01/2018	Paydown		1,510	1,510	1,447	1,504		6		6		1,510				95	07/25/2019	1
313603-4Z-2	FNR 1990-39 K PAC-11 9.500% 04/25/20		09/01/2018	Paydown		588	588	582	582		6		6		588				36	04/25/2020	1
313603-5T-5	FNR 1990-42 G SEQ 9.800% 04/25/20		09/01/2018	Paydown		179	179	177	177		1		1		179				12	04/25/2020	1
313603-JT-0	FNR 1989-91 Z Z 9.150% 12/25/19		09/01/2018	Paydown		281	281	233	276		5		5		281				17	12/25/2019	1
313603-S6-0	FNR 1990-26 K PAC-11 9.500% 03/25/20		09/01/2018	Paydown		2,212	2,212	2,192	2,192		20		20		2,212				140	03/25/2020	1
313603-YZ-9	FNR 1990-14 K PO PAC-11 0.000% 02/25/20		09/01/2018	Paydown		304	304	55	282		22		22		304					02/25/2020	1
313626-ZH-9	FN 79944 9.750% 08/01/19		09/01/2018	Paydown		147	147	147	147						147				10	08/01/2019	1
313637-FB-1	FN 109162 6.640% 03/01/28		09/01/2018	Paydown		1,159	1,159	1,159	1,159						1,159				51	03/01/2028	1
313637-FH-8	FN 109168 6.640% 07/01/28		09/01/2018	Paydown		1,297	1,297	1,297	1,297						1,297				57	07/01/2028	1
313637-LM-0	FN 109332 6.240% 07/01/29		09/01/2018	Paydown		898	898	898	898						898				37	07/01/2029	1
31363C-BZ-1	FN 84656 9.500% 10/01/19		09/01/2018	Paydown		214	214	214	214						214				14	10/01/2019	1
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		09/01/2018	Paydown		1,468,611	1,468,611	1,419,402	1,447,308		21,304		21,304		1,468,611				26,895	09/25/2041	1
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		08/01/2018	Paydown		559,274	559,274	537,763	537,811		21,463		21,463		559,274				2,413	04/25/2043	1
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		09/01/2018	Paydown		197,536	197,536	209,202	206,619		(9,084)		(9,084)		197,536				4,561	08/25/2043	1
3136B1-U9-3	FNR 2018-40 PS INV PAC 4.648% 06/25/48		09/25/2018	Paydown		673,787	673,787	671,050			2,737		2,737		673,787				8,342	06/25/2048	1
31371L-JL-4	FN 255067 5.000% 01/01/24		09/01/2018	Paydown		2,363	2,363	2,336	2,339		24		24		2,363				77	01/01/2024	1
31371L-U9-8	FN 255408 5.500% 09/01/24		09/01/2018	Paydown		1,107	1,107	1,112	1,111		(4)		(4)		1,107				39	09/01/2024	1
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		09/01/2018	Paydown		662,173	662,173	647,452	656,078		6,096		6,096		662,173				17,696	07/15/2041	1
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		09/01/2018	Paydown		945,708	945,708	891,626	931,111		14,597		14,597		945,708				25,610	08/15/2041	1
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		09/01/2018	Paydown		21,010	21,010	20,462	20,673		337		337		21,010				557	09/15/2041	1
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 4.092% 09/15/38		09/15/2018	Paydown				586,841			(586,841)		(586,841)						84,179	09/15/2038	1
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 4.092% 03/15/37		09/15/2018	Paydown				400,726			(400,726)		(400,726)						61,016	03/15/2037	1
3137FG-AP-0	FHR 4806 JA SC PT 3.500% 10/15/34		09/05/2018	BANK OF AMERICA		66,923,476	66,322,428	66,902,750			(13,541)		(13,541)		66,889,209		34,267	34,267	638,353	10/15/2034	1
3137FG-AP-0	FHR 4806 JA SC PT 3.500% 10/15/34		09/01/2018	Paydown		3,386,741	3,386,741	3,416,374			(29,634)		(29,634)		3,386,741				19,068	10/15/2034	1
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 4.092% 10/15/34		09/15/2018	Paydown				462,502			(462,502)		(462,502)						22,734	10/15/2034	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)
				MORGAN STANLEY & CO.																	
3137FH-2E-2	FHR 4822 AY 3.500% 12/15/34		09/05/2018	INC.		76,983,223	76,321,374	76,559,878			7,214		7,214		76,567,091		416,131	416,131	289,385	12/15/2034	1.
3137FH-2E-2	FHR 4822 AY 3.500% 12/15/34		09/01/2018	Paydown		1,441,359	1,441,359	1,445,864			(4,504)		(4,504)		1,441,359				4,204	12/15/2034	1.
3137FH-3A-9	FHR 4822 SA IO INV NTL 4.092% 05/15/35		09/15/2018	Paydown				187,602			(187,602)		(187,602)						5,033	05/15/2035	1.
31381D-UM-5	FN 457888 6.500% 01/01/29		09/01/2018	Paydown		490	490	476	476		13		13		490				21	01/01/2029	1.
31385X-EC-7	FN 555531 5.500% 06/01/33		09/01/2018	Paydown		2,818	2,818	2,833	2,832		(15)		(15)		2,818				103	06/01/2033	1.
31385X-F9-3	FN 555592 5.500% 07/01/33		09/01/2018	Paydown		1,218	1,218	1,224	1,224		(6)		(6)		1,218				44	07/01/2033	1.
3138EP-A0-7	FN AL6314 4.000% 02/01/45		09/01/2018	Paydown		833,331	833,331	891,143	890,073		(56,743)		(56,743)		833,331				22,655	02/01/2045	1.
3138ER-2H-2	FN AL9775 3.500% 01/01/47		09/01/2018	Paydown		1,809,144	1,809,144	1,864,549	1,863,019		(53,875)		(53,875)		1,809,144				42,402	01/01/2047	1.
3138ER-QZ-6	FN AL9471 4.000% 12/01/46		09/01/2018	Paydown		2,444,929	2,444,929	2,614,546	2,611,636		(166,708)		(166,708)		2,444,929				64,147	12/01/2046	1.
3138ER-YV-6	FN AL9723 3.500% 02/01/47		09/01/2018	Paydown		5,521,890	5,521,890	5,672,016	5,668,271		(146,382)		(146,382)		5,521,890				127,221	02/01/2047	1.
3138MB-LL-8	FN AP7530 2.500% 09/01/27		09/01/2018	Paydown		4,878	4,878	5,119	5,091		(213)		(213)		4,878				83	09/01/2027	1.
3138WB-5D-4	FN AR8943 2.500% 03/01/23		09/01/2018	Paydown		1,197	1,197	1,250	1,239		(41)		(41)		1,197				20	03/01/2023	1.
3138WD-4Z-1	FN AS4439 4.000% 02/01/45		09/01/2018	Paydown		343,745	343,745	367,593	367,146		(23,400)		(23,400)		343,745				10,209	02/01/2045	1.
3138WH-YT-3	FN AS7921 3.500% 09/01/46		09/01/2018	Paydown		4,923,884	4,923,884	5,038,518	5,035,262		(111,378)		(111,378)		4,923,884				116,742	09/01/2046	1.
3138WJ-LS-5	FN AS8436 3.500% 12/01/46		09/01/2018	Paydown		2,564,015	2,564,015	2,627,294	2,625,527		(61,512)		(61,512)		2,564,015				60,166	12/01/2046	1.
31391U-QC-2	FN 677351 5.500% 01/01/33		09/01/2018	Paydown		1,528	1,528	1,537	1,537		(9)		(9)		1,528				57	01/01/2033	1.
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		09/01/2018	Paydown		113,707	113,707	106,067	111,173		2,534		2,534		113,707				5,208	09/25/2031	1.
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		09/01/2018	Paydown		42,344	42,344	39,089	41,409		935		935		42,344				1,872	09/25/2031	1.
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		09/01/2018	Paydown		43,137	43,137	41,486	42,578		559		559		43,137				2,005	08/25/2031	1.
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		09/01/2018	Paydown		66,819	66,819	65,688	66,029		789		789		66,819				2,528	12/25/2031	1.
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		09/01/2018	Paydown		10,075	10,075	10,009	10,009		65		65		10,075				401	11/25/2031	1.
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		09/01/2018	Paydown		15,724	15,724	15,558	15,558		166		166		15,724				693	10/25/2031	1.
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		09/01/2018	Paydown		19,962	19,962	18,262	19,497		464		464		19,962				865	10/25/2031	1.
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		09/01/2018	Paydown		37,386	37,386	37,912	37,393		(7)		(7)		37,386				1,614	10/25/2031	1.
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		09/01/2018	Paydown		26,995	26,995	26,004	26,652		343		343		26,995				1,152	11/25/2031	1.
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		09/01/2018	Paydown		333,976	333,976	331,576	331,921		2,055		2,055		333,976				14,673	11/25/2031	1.
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		09/01/2018	Paydown		68,919	68,919	68,363	68,474		444		444		68,919				2,700	12/25/2031	1.
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		09/01/2018	Paydown		122,806	122,806	114,363	120,283		2,522		2,522		122,806				4,895	01/25/2032	1.
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		09/01/2018	Paydown		94,170	94,170	86,107	91,996		2,174		2,174		94,170				3,743	12/25/2031	1.
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		09/01/2018	Paydown		22,350	22,350	19,807	21,498		852		852		22,350				920	11/25/2031	1.
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		09/01/2018	Paydown		236,180	236,180	208,724	229,356		6,824		6,824		236,180				9,387	12/25/2031	1.
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		09/01/2018	Paydown		165,855	165,855	163,640	163,646		2,209		2,209		165,855				6,668	11/25/2031	1.
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		09/01/2018	Paydown		115,909	115,909	103,304	112,851		3,058		3,058		115,909				4,309	11/25/2031	1.
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		09/01/2018	Paydown		78,531	78,531	75,243	77,439		1,092		1,092		78,531				3,258	11/25/2031	1.
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		09/01/2018	Paydown		611,451	611,451	556,548	597,394		14,058		14,058		611,451				24,441	12/25/2031	1.
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		09/01/2018	Paydown		59,078	59,078	58,432	58,633		445		445		59,078				2,361	12/25/2031	1.
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		09/01/2018	Paydown		113,020	113,020	100,924	110,167		2,853		2,853		113,020				4,534	12/25/2031	1.
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		09/01/2018	Paydown		50,032	50,032	46,217	48,917		1,115		1,115		50,032				2,027	12/25/2031	1.
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		09/01/2018	Paydown		352,819	352,819	320,293	344,661		8,158		8,158		352,819				14,725	12/25/2031	1.
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		09/01/2018	Paydown		239,302	239,302	237,468	237,471		1,831		1,831		239,302				9,771	12/25/2031	1.
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		09/01/2018	Paydown		56,960	56,960	56,291	56,293		667		667		56,960				2,263	12/25/2031	1.
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		09/01/2018	Paydown		61,282	61,282	53,047	58,735		2,547		2,547		61,282				2,506	05/25/2032	1.
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		09/01/2018	Paydown		72,484	72,484	72,665	72,484						72,484				3,170	05/25/2032	1.
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		09/01/2018	Paydown		124,943	124,943	125,373	124,943						124,943				5,418	06/25/2032	1.
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		09/01/2018	Paydown		74,876	74,876	74,234	74,235		641		641		74,876				2,769	11/25/2032	1.
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		09/01/2018	Paydown		75,311	75,311	70,839	73,435		1,876		1,876		75,311				3,173	09/25/2032	1.
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		09/01/2018	Paydown		88,649	88,649	88,441	88,434		215		215		88,649				3,557	09/25/2032	1.
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		09/01/2018	Paydown		71,376	71,376	66,246	69,303		2,073		2,073		71,376				2,610	10/25/2032	1.
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		09/01/2018	Paydown		91,706	91,706	91,706	91,706						91,706				3,638	09/25/2032	1.
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		09/01/2018	Paydown		102,068	102,068	92,499	99,349		2,719		2,719		102,068				3,962	09/25/2032	1.
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		09/01/2018	Paydown		84,161	84,161	78,743	82,186		1,975		1,975		84,161				3,351	09/25/2032	1.
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		09/01/2018	Paydown		36,465	36,465	36,824	36,479		(14)		(14)		36,465				1,471	10/25/2032	1.
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		09/01/2018	Paydown		497,242	497,242	492,127	492,136		5,105		5,105		497,242				17,865	12/25/2032	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)
	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32																				
31392F-JS-7			09/01/2018	Paydown		111,450	111,450	109,231	109,236		2,214		2,214		111,450				3,861	11/25/2032	1
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		09/01/2018	Paydown		151,067	151,067	147,621	149,444		1,623		1,623		151,067				6,008	11/25/2031	1
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		09/01/2018	Paydown		192,666	192,666	189,605	189,611		3,054		3,054		192,666				7,190	12/25/2032	1
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		09/01/2018	Paydown		97,035	97,035	95,513	95,517		1,518		1,518		97,035				3,512	12/25/2032	1
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		09/01/2018	Paydown		66,374	66,374	65,091	65,093		1,281		1,281		66,374				2,414	12/25/2032	1
	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32																				
31392F-X9-3			09/01/2018	Paydown		164,547	164,547	161,882	161,889		2,657		2,657		164,547				6,033	12/25/2032	1
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		09/01/2018	Paydown		501,094	501,094	508,610	501,094						501,094				17,712	12/25/2032	1
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		09/01/2018	Paydown		292,493	292,493	287,772	287,782		4,710		4,710		292,493				10,673	12/25/2032	1
	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33																				
31392G-SE-6			09/01/2018	Paydown		667,986	667,986	659,631	659,648		8,338		8,338		667,986				24,677	01/25/2033	1
	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33																				
31392H-DA-8			09/01/2018	Paydown		462,940	462,940	458,556	458,565		4,374		4,374		462,940				16,942	01/25/2033	1
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		09/01/2018	Paydown		548,092	548,092	542,971	542,979		5,113		5,113		548,092				20,506	01/25/2033	1
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		09/01/2018	Paydown		167,208	167,208	166,216	166,232		977		977		167,208				6,134	01/25/2033	1
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		09/01/2018	Paydown		446,106	446,106	439,398	439,413		6,693		6,693		446,106				16,403	01/25/2033	1
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		09/01/2018	Paydown		42,234	42,234	41,588	41,589		645		645		42,234				1,571	02/25/2033	1
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		09/01/2018	Paydown		915,548	915,548	901,769	901,799		13,749		13,749		915,548				35,416	02/25/2033	1
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		09/01/2018	Paydown		258,351	258,351	254,821	254,828		3,523		3,523		258,351				9,303	02/25/2033	1
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		09/01/2018	Paydown		551,708	551,708	546,080	546,389		5,319		5,319		551,708				19,875	02/25/2033	1
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		09/01/2018	Paydown		209,737	209,737	207,462	207,466		2,271		2,271		209,737				7,987	02/25/2033	1
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		09/01/2018	Paydown		380,544	380,544	377,085	377,091		3,453		3,453		380,544				13,353	02/25/2033	1
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		09/01/2018	Paydown		162,559	162,559	159,001	159,009		3,550		3,550		162,559				5,849	03/25/2033	1
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		09/01/2018	Paydown		16,312	16,312	15,079	15,937		375		375		16,312				706	05/15/2032	1
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		09/01/2018	Paydown		55,543	55,543	52,228	54,531		1,012		1,012		55,543				2,397	05/15/2032	1
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		09/01/2018	Paydown		378,576	378,576	355,270	370,210		8,366		8,366		378,576				16,320	05/15/2032	1
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		09/01/2018	Paydown		99,888	99,888	99,391	99,353		534		534		99,888				4,144	05/15/2032	1
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		09/01/2018	Paydown		47,823	47,823	45,013	47,019		804		804		47,823				2,000	05/15/2032	1
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		09/01/2018	Paydown		83,999	83,999	84,720	84,056		(58)		(58)		83,999				3,617	05/15/2032	1
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		09/01/2018	Paydown		413,406	413,406	385,760	405,279		8,127		8,127		413,406				18,514	05/15/2032	1
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		09/01/2018	Paydown		31,918	31,918	31,459	31,712		206		206		31,918				1,311	06/15/2032	1
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		09/01/2018	Paydown		83,276	83,276	77,993	81,651		1,624		1,624		83,276				3,432	06/15/2032	1
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		09/01/2018	Paydown		121,719	121,719	113,724	119,334		2,385		2,385		121,719				5,524	06/15/2032	1
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		09/01/2018	Paydown		16,042	16,042	16,142	16,042						16,042				692	06/15/2032	1
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		09/01/2018	Paydown		70,974	70,974	66,028	69,433		1,541		1,541		70,974				3,313	06/15/2032	1
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		09/01/2018	Paydown		77,319	77,319	72,052	75,320		1,999		1,999		77,319				3,372	06/15/2032	1
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		09/01/2018	Paydown		223,344	223,344	202,545	216,687		6,657		6,657		223,344				9,175	06/15/2032	1
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		09/01/2018	Paydown		120,235	120,235	112,532	118,128		2,106		2,106		120,235				5,494	06/15/2032	1
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		09/01/2018	Paydown		84,565	84,565	85,153	84,565						84,565				3,653	06/15/2032	1
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		09/01/2018	Paydown		104,893	104,893	98,436	102,843		2,050		2,050		104,893				4,487	06/15/2032	1
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		09/01/2018	Paydown		37,539	37,539	37,174	37,175		364		364		37,539				1,537	07/15/2032	1
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		09/01/2018	Paydown		156,764	156,764	149,734	154,136		2,628		2,628		156,764				7,372	07/15/2032	1
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		09/01/2018	Paydown		4,913	4,913	4,904	4,904		9		9		4,913				206	07/15/2032	1
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		09/01/2018	Paydown		113,502	113,502	107,721	111,577		1,925		1,925		113,502				4,951	07/15/2032	1
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		09/01/2018	Paydown		424,457	424,457	405,356	417,523		6,934		6,934		424,457				18,735	07/15/2032	1
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		09/01/2018	Paydown		75,051	75,051	75,450	75,103		(51)		(51)		75,051				3,011	07/15/2032	1
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		09/01/2018	Paydown		85,705	85,705	85,193	85,194		511		511		85,705				3,254	08/15/2032	1
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		09/01/2018	Paydown		140,396	140,396	127,059	136,275		4,121		4,121		140,396				5,759	08/15/2032	1
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		09/01/2018	Paydown		111,074	111,074	97,364	107,503		3,571		3,571		111,074				4,396	08/15/2032	1
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		09/01/2018	Paydown		119,797	119,797	110,962	116,999		2,798		2,798		119,797				4,860	08/15/2032	1
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		09/01/2018	Paydown		34,249	34,249	33,869	34,042		208		208		34,249				1,352	08/15/2032	1
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		09/01/2018	Paydown		210,619	210,619	178,236	203,323		7,296		7,296		210,619				8,736	08/15/2032	1
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		09/01/2018	Paydown		77,324	77,324	77,161	77,160		164		164		77,324				3,080	08/15/2032	1
31392T-NJ-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		09/01/2018	Paydown		252,669	252,669	250,971	250,975		1,695		1,695		252,669				10,205	08/15/2032	1
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		09/01/2018	Paydown		165,590	165,590	154,413	161,605		3,985		3,985		165,590				6,444	08/15/2032	1
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		09/01/2018	Paydown		219,743	219,743	218,007	218,011		1,732		1,732		219,743				8,798	08/15/2032	1
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		09/01/2018	Paydown		55,381	55,381	50,466	53,518		1,863		1,863		55,381				2,020	09/15/2032	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 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)
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		09/01/2018	Paydown		236,833	236,833	216,702	231,890		4,942		4,942		236,833				8,573	09/15/2032	1
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		09/01/2018	Paydown		118,730	118,730	120,056	118,942		(212)		(212)		118,730				4,547	09/15/2032	1
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		09/01/2018	Paydown		11,616	11,616	11,561	11,568		48		48		11,616				450	09/15/2032	1
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		09/01/2018	Paydown		226,754	226,754	231,006	227,792		(1,038)		(1,038)		226,754				9,499	09/15/2032	1
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		09/01/2018	Paydown		26,516	26,516	26,541	26,516						26,516				1,076	09/15/2032	1
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		09/01/2018	Paydown		266,683	266,683	245,682	259,468		7,214		7,214		266,683				9,844	10/15/2032	1
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		09/01/2018	Paydown		157,922	157,922	141,834	153,860		4,062		4,062		157,922				5,776	10/15/2032	1
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		09/01/2018	Paydown		381,913	381,913	350,763	364,342		17,571		17,571		381,913				14,069	10/15/2032	1
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		09/01/2018	Paydown		454,917	454,917	449,764	452,583		2,334		2,334		454,917				17,904	10/15/2032	1
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		09/01/2018	Paydown		67,129	67,129	66,541	66,660		468		468		67,129				2,513	10/15/2032	1
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		09/01/2018	Paydown		43,615	43,615	43,014	43,016		600		600		43,615				1,463	10/15/2032	1
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		09/01/2018	Paydown		117,599	117,599	114,962	114,968		2,631		2,631		117,599				4,105	10/15/2032	1
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		09/01/2018	Paydown		185,800	185,800	184,262	184,266		1,534		1,534		185,800				6,635	10/15/2032	1
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		09/01/2018	Paydown		371,601	371,601	334,789	362,988		8,612		8,612		371,601				13,270	10/15/2032	1
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		09/01/2018	Paydown		158,096	158,096	157,089	157,091		1,005		1,005		158,096				5,793	10/15/2032	1
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		09/01/2018	Paydown		269,183	269,183	266,575	267,748		1,435		1,435		269,183				10,546	10/15/2032	1
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		09/01/2018	Paydown		41,854	41,854	38,990	40,878		976		976		41,854				1,527	10/15/2032	1
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		09/01/2018	Paydown		156,570	156,570	155,053	155,719		851		851		156,570				6,267	10/15/2032	1
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		09/01/2018	Paydown		387,747	387,747	387,020	387,012		735		735		387,747				15,640	02/15/2032	1
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		09/01/2018	Paydown		84,517	84,517	83,462	83,464		1,053		1,053		84,517				2,881	10/15/2032	1
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		09/01/2018	Paydown		156,393	156,393	144,101	152,481		3,912		3,912		156,393				5,812	10/15/2032	1
31392X-HN-1	FHR 2529 LB SEQ 6.000% 11/15/32		09/07/2018	GOLDMAN SACHS & COMPANY		1,241,426	1,123,462	1,116,089	1,116,920		45		45		1,116,965		124,460	124,460	52,803	11/15/2032	1
31392X-HN-1	FHR 2529 LB SEQ 6.000% 11/15/32		09/01/2018	Paydown		16,423	16,423	16,315	16,327		96		96		16,423				657	11/15/2032	1
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		09/01/2018	Paydown		411,974	411,974	408,070	408,079		3,895		3,895		411,974				15,513	11/15/2032	1
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		09/01/2018	Paydown		43,594	43,594	42,613	42,616		978		978		43,594				1,597	11/15/2032	1
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		09/01/2018	Paydown		137,680	137,680	135,050	135,057		2,622		2,622		137,680				5,040	11/15/2032	1
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		09/01/2018	Paydown		252,497	252,497	207,915	236,580		15,916		15,916		252,497				8,909	04/25/2033	1
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		09/01/2018	Paydown		280,109	280,109	290,044	281,885		(1,776)		(1,776)		280,109				10,036	04/25/2033	1
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		09/01/2018	Paydown		204,831	204,831	204,255	204,251		580		580		204,831				6,616	04/25/2033	1
31393A-Q0-3	FNR 2003-25 B SEQ 5.500% 04/25/33		09/01/2018	Paydown		453,195	453,195	449,226	449,457		3,738		3,738		453,195				16,724	04/25/2033	1
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		09/01/2018	Paydown		120,638	120,638	115,592	115,606		5,032		5,032		120,638				4,017	04/25/2033	1
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		09/01/2018	Paydown		170,821	170,821	170,661	170,640		181		181		170,821				6,196	04/25/2033	1
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		09/01/2018	Paydown		941,034	941,034	943,387	941,034						941,034				34,378	06/25/2033	1
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		09/01/2018	Paydown		99,985	99,985	97,490	97,495		2,490		2,490		99,985				3,644	06/25/2033	1
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		09/01/2018	Paydown		313,815	313,815	305,967	305,987		7,828		7,828		313,815				11,493	06/25/2033	1
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		09/01/2018	Paydown		211,256	211,256	211,256	211,256						211,256				7,143	05/25/2033	1
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		09/01/2018	Paydown		760,115	760,115	759,165	759,063		1,052		1,052		760,115				30,773	05/25/2033	1
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		09/01/2018	Paydown		128,361	128,361	131,730	129,515		(1,155)		(1,155)		128,361				4,736	05/25/2033	1
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		09/01/2018	Paydown		312,581	312,581	310,432	310,696		1,885		1,885		312,581				11,473	05/25/2033	1
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		09/01/2018	Paydown		752,698	752,698	680,486	740,161		12,537		12,537		752,698				27,879	06/25/2033	1
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		09/01/2018	Paydown		574,085	574,085	478,285	557,381		16,704		16,704		574,085				21,139	06/25/2033	1
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		09/01/2018	Paydown		75,431	75,431	71,895	71,904		3,527		3,527		75,431				2,756	06/25/2033	1
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		09/01/2018	Paydown		115,867	115,867	112,547	112,555		3,312		3,312		115,867				4,235	06/25/2033	1
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		09/01/2018	Paydown		125,177	125,177	123,470	123,474		1,703		1,703		125,177				4,452	06/25/2033	1
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		09/01/2018	Paydown		894,469	894,469	904,812	894,965		(496)		(496)		894,469				31,912	06/25/2033	1
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		09/01/2018	Paydown		384,643	384,643	395,822	386,138		(1,495)		(1,495)		384,643				14,907	06/25/2033	1
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		09/01/2018	Paydown		897,151	897,151	906,917	898,921		(1,770)		(1,770)		897,151				29,467	07/25/2033	1
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		09/01/2018	Paydown		240,515	240,515	238,523	238,526		1,988		1,988		240,515				8,505	08/25/2033	1
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		09/01/2018	Paydown		392,469	392,469	401,851	395,646		(3,177)		(3,177)		392,469				13,416	07/25/2033	1
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		09/01/2018	Paydown		1,074,942	1,074,942	1,081,660	1,074,942						1,074,942				40,542	07/25/2033	1
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		09/01/2018	Paydown		1,858,291	1,858,291	1,740,767	1,831,587		26,704		26,704		1,858,291				61,804	07/25/2033	1
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		09/01/2018	Paydown		1,052,148	1,052,148	930,493	1,027,994		24,153		24,153		1,052,148				35,760	08/25/2033	1
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		09/01/2018	Paydown		274,833	274,833	280,501	276,672		(1,839)		(1,839)		274,833				9,482	07/25/2033	1
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		09/01/2018	Paydown		775,832	775,832	775,774	775,599		232		232		775,832				22,147	06/25/2043	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)
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		09/01/2018	Paydown		797,725	797,725	790,844	791,172		6,553		6,553		797,725				25,696	08/25/2033	1
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		09/01/2018	Paydown		578,425	578,425	525,283	568,775		9,650		9,650		578,425				20,983	08/25/2033	1
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		09/01/2018	Paydown		161,572	161,572	151,036	151,064		10,508		10,508		161,572				4,993	08/25/2033	1
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		09/01/2018	Paydown		754,874	754,874	719,576	719,659		35,215		35,215		754,874				24,969	09/25/2033	1
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		09/01/2018	Paydown		255,491	255,491	248,719	248,735		6,757		6,757		255,491				9,323	09/25/2033	1
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		09/01/2018	Paydown		546,266	546,266	445,207	512,498		33,768		33,768		546,266				20,171	09/25/2033	1
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		09/01/2018	Paydown		397,203	397,203	374,240	389,850		7,353		7,353		397,203				14,663	09/25/2033	1
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		09/01/2018	Paydown		859,369	859,369	837,299	837,347		22,022		22,022		859,369				30,339	10/25/2033	1
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		09/01/2018	Paydown		111,368	111,368	110,564	110,566		803		803		111,368				4,220	11/15/2032	1
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		09/01/2018	Paydown		77,871	77,871	77,068	77,359		512		512		77,871				2,867	11/15/2032	1
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		09/01/2018	Paydown		108,962	108,962	107,539	107,543		1,419		1,419		108,962				4,003	11/15/2032	1
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		09/01/2018	Paydown		162,507	162,507	152,706	158,532		3,975		3,975		162,507				6,544	11/15/2032	1
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		09/01/2018	Paydown		281,827	281,827	266,590	276,456		5,370		5,370		281,827				10,221	11/15/2032	1
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		09/01/2018	Paydown		23,243	23,243	22,757	22,758		485		485		23,243				846	12/15/2032	1
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		09/01/2018	Paydown		41,033	41,033	40,511	40,512		521		521		41,033				1,512	12/15/2032	1
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		09/01/2018	Paydown		124,088	124,088	122,478	122,481		1,607		1,607		124,088				4,585	12/15/2032	1
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		09/01/2018	Paydown		147,088	147,088	146,057	146,060		1,029		1,029		147,088				5,574	12/15/2032	1
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		09/01/2018	Paydown		524,421	524,421	503,116	517,578		6,843		6,843		524,421				19,236	12/15/2032	1
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		09/01/2018	Paydown		253,845	253,845	250,689	250,696		3,149		3,149		253,845				8,995	12/15/2032	1
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		09/01/2018	Paydown		127,209	127,209	124,284	124,291		2,919		2,919		127,209				4,762	12/15/2032	1
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		09/01/2018	Paydown		152,737	152,737	146,389	150,474		2,263		2,263		152,737				5,765	12/15/2032	1
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		09/01/2018	Paydown		361,524	361,524	375,251	364,081		(2,556)		(2,556)		361,524				13,002	12/15/2032	1
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		09/01/2018	Paydown		128,029	128,029	126,917	126,920		1,109		1,109		128,029				5,005	12/15/2032	1
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		09/01/2018	Paydown		163,586	163,586	166,155	164,472		(886)		(886)		163,586				6,176	12/15/2032	1
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		09/01/2018	Paydown		147,613	147,613	145,264	145,270		2,342		2,342		147,613				5,354	12/15/2032	1
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		09/01/2018	Paydown		375,903	375,903	375,054	374,917		985		985		375,903				13,778	12/15/2032	1
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		09/01/2018	Paydown		86,255	86,255	85,716	85,862		393		393		86,255				3,263	12/15/2032	1
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		09/01/2018	Paydown		10,702	10,702	10,482	10,482		219		219		10,702				428	12/15/2032	1
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		09/01/2018	Paydown		75,299	75,299	76,829	75,780		(481)		(481)		75,299				2,819	01/15/2033	1
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		09/01/2018	Paydown		132,983	132,983	131,130	131,135		1,849		1,849		132,983				4,981	01/15/2033	1
31393H-U8-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		09/01/2018	Paydown		236,792	236,792	232,904	232,914		3,878		3,878		236,792				8,870	01/15/2033	1
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		09/01/2018	Paydown		186,310	186,310	183,942	183,974		2,336		2,336		186,310				6,876	01/15/2033	1
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		09/01/2018	Paydown		364,792	364,792	365,704	364,792						364,792				12,891	01/15/2033	1
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		09/01/2018	Paydown		96,735	96,735	89,223	93,783		2,952		2,952		96,735				3,659	01/15/2033	1
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		09/01/2018	Paydown		2,026,150	2,026,150	1,985,944	2,012,081		14,069		14,069		2,026,150				75,557	01/15/2033	1
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		09/01/2018	Paydown		473,826	473,826	480,156	476,049		(2,223)		(2,223)		473,826				17,048	01/15/2033	1
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		09/01/2018	Paydown		315,445	315,445	319,339	316,542		(1,097)		(1,097)		315,445				11,600	01/15/2033	1
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		09/01/2018	Paydown		136,780	136,780	124,534	132,739		4,041		4,041		136,780				4,787	01/15/2033	1
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		09/01/2018	Paydown		496,016	496,016	499,038	496,756		(740)		(740)		496,016				19,219	02/15/2033	1
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		09/01/2018	Paydown		86,258	86,258	87,337	86,588		(330)		(330)		86,258				3,197	02/15/2033	1
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		09/01/2018	Paydown		231,333	231,333	235,960	232,921		(1,588)		(1,588)		231,333				8,090	02/15/2033	1
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		09/01/2018	Paydown		44,692	44,692	42,947	44,002		690		690		44,692				1,535	02/15/2033	1
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		09/01/2018	Paydown		287,413	287,413	292,746	289,509		(2,096)		(2,096)		287,413				10,280	02/15/2033	1
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		09/01/2018	Paydown		96,319	96,319	95,189	95,192		1,128		1,128		96,319				3,741	02/15/2033	1
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		09/01/2018	Paydown		487,856	487,856	484,138	484,147		3,709		3,709		487,856				18,715	02/15/2033	1
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		09/01/2018	Paydown		109,608	109,608	108,585	108,587		1,021		1,021		109,608				3,622	02/15/2033	1
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		09/01/2018	Paydown		1,054,874	1,054,874	1,071,892	1,058,541		(3,668)		(3,668)		1,054,874				39,012	02/15/2033	1
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		09/01/2018	Paydown		179,344	179,344	183,043	180,900		(1,557)		(1,557)		179,344				6,682	02/15/2033	1
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		09/01/2018	Paydown		193,670	193,670	191,649	191,653		2,016		2,016		193,670				7,704	02/15/2033	1
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		09/01/2018	Paydown		113,531	113,531	112,273	112,276		1,255		1,255		113,531				4,164	02/15/2033	1
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		09/01/2018	Paydown		497,418	497,418	507,444	499,408		(1,990)		(1,990)		497,418				17,981	02/15/2033	1
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		09/01/2018	Paydown		213,901	213,901	211,247	211,254		2,647		2,647		213,901				8,087	02/15/2033	1
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		09/01/2018	Paydown		94,765	94,765	95,016	94,765						94,765				3,329	02/15/2033	1
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		09/01/2018	Paydown		179,814	179,814	165,317	174,750		5,064		5,064		179,814				6,798	02/15/2033	1
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		09/01/2018	Paydown		596,588	596,588	592,396	592,570		4,018		4,018		596,588				22,452	03/15/2033	1
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		09/01/2018	Paydown		191,392	191,392	194,891	192,516		(1,124)		(1,124)		191,392				7,643	03/15/2033	1
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		09/01/2018	Paydown		41,678	41,678	38,500	40,105		1,573		1,573		41,678				1,529	03/15/2033	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)
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		09/01/2018	Paydown		571,287	571,287	572,358	571,287						571,287				21,043	03/15/2033	1
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		09/01/2018	Paydown		469,950	469,950	465,691	468,191		1,759		1,759		469,950				17,243	03/15/2033	1
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		09/01/2018	Paydown		412,194	412,194	406,720	406,733		5,461		5,461		412,194				15,395	03/15/2033	1
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		09/01/2018	Paydown		34,425	34,425	31,946	33,542		883		883		34,425				1,203	03/15/2033	1
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		09/01/2018	Paydown		374,422	374,422	377,040	374,875		(453)		(453)		374,422				13,694	03/15/2033	1
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		09/01/2018	Paydown		345,141	345,141	345,033	345,004		136		136		345,141				13,479	03/15/2033	1
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		09/01/2018	Paydown		586,950	586,950	594,287	589,075		(2,125)		(2,125)		586,950				22,014	03/15/2033	1
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		09/01/2018	Paydown		526,858	526,858	448,570	501,345		25,513		25,513		526,858				19,216	03/15/2033	1
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		09/01/2018	Paydown		137,478	137,478	133,633	133,642		3,836		3,836		137,478				4,573	03/15/2033	1
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		09/01/2018	Paydown		692,000	692,000	686,933	686,943		5,057		5,057		692,000				25,301	03/15/2033	1
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		09/01/2018	Paydown		110,529	110,529	111,467	110,847		(319)		(319)		110,529				4,055	03/15/2033	1
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		09/01/2018	Paydown		48,190	48,190	41,835	46,186		2,005		2,005		48,190				1,598	04/15/2033	1
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		09/01/2018	Paydown		484,854	484,854	485,308	484,854						484,854				18,432	04/15/2033	1
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		09/01/2018	Paydown		687,837	687,837	688,697	687,837						687,837				25,211	04/15/2033	1
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		09/01/2018	Paydown		175,855	175,855	174,536	174,536		1,319		1,319		175,855				6,748	04/15/2033	1
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		09/01/2018	Paydown		317,680	317,680	327,550	321,712		(4,033)		(4,033)		317,680				11,597	04/15/2033	1
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		09/01/2018	Paydown		677,511	677,511	677,934	677,511						677,511				24,410	04/15/2033	1
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		09/01/2018	Paydown		244,461	244,461	245,129	244,461						244,461				8,204	04/15/2033	1
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		09/01/2018	Paydown		520,771	520,771	498,782	514,184		6,587		6,587		520,771				19,590	04/15/2033	1
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		09/01/2018	Paydown		1,067,621	1,067,621	877,117	1,027,543		40,078		40,078		1,067,621				40,079	04/15/2033	1
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		09/01/2018	Paydown		289,009	289,009	290,815	289,009						289,009				10,514	05/15/2033	1
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		09/01/2018	Paydown		705,607	705,607	722,560	713,451		(7,844)		(7,844)		705,607				24,270	05/15/2033	1
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		09/01/2018	Paydown		100,702	100,702	84,463	95,465		5,237		5,237		100,702				3,696	05/15/2033	1
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		09/01/2018	Paydown		279,889	279,889	283,825	281,534		(1,644)		(1,644)		279,889				10,095	05/15/2033	1
31393R-K5-8	FHR 2625 PH PAC-1-11 5.000% 06/15/33		08/01/2018	MORGAN STANLEY & CO. INC.		11,469,196	10,769,199	10,743,958	10,744,110		60		60		10,744,170		725,027	725,027	332,050	06/15/2033	1
31393R-K5-8	FHR 2625 PH PAC-1-11 5.000% 06/15/33		08/01/2018	Paydown		299,702	299,702	298,999	299,003		698		698		299,702				54,269	06/15/2033	1
31393R-NH-9	FHR 2630 AJ PAC-11 5.000% 06/15/33		08/01/2018	MORGAN STANLEY & CO. INC.		12,843,007	12,059,162	12,013,940	12,017,044		35		35		12,017,079		825,928	825,928	371,824	06/15/2033	1
31393R-NH-9	FHR 2630 AJ PAC-11 5.000% 06/15/33		08/01/2018	Paydown		409,915	409,915	408,377	408,483		1,432		1,432		409,915				63,180	06/15/2033	1
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		09/01/2018	Paydown		602,290	602,290	538,109	585,119		17,171		17,171		602,290				19,604	09/25/2033	1
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		09/01/2018	Paydown		145,895	145,895	147,947	146,399		(504)		(504)		145,895				6,315	10/25/2033	1
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		09/01/2018	Paydown		359,195	359,195	346,511	353,386		5,808		5,808		359,195				14,199	12/25/2033	1
31393U-N6-6	FNR 2004-7 JK SEQ 4.000% 02/25/19		09/01/2018	Paydown		1,235	1,235	1,150	1,220		14		14		1,235				31	02/25/2019	1
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		09/01/2018	Paydown		512,541	512,541	517,647	514,270		(1,729)		(1,729)		512,541				16,937	06/15/2033	1
31393V-6U-0	FHR 2634 KJ PAC-1-11 5.000% 06/15/33		08/01/2018	MORGAN STANLEY & CO. INC.		16,141,577	15,156,410	15,113,783	15,117,735		81		81		15,117,816		1,023,761	1,023,761	467,323	06/15/2033	1
31393V-6U-0	FHR 2634 KJ PAC-1-11 5.000% 06/15/33		08/01/2018	Paydown		598,021	598,021	596,339	596,495		1,526		1,526		598,021				81,819	06/15/2033	1
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		09/01/2018	Paydown		364,324	364,324	366,943	365,132		(807)		(807)		364,324				12,272	06/15/2033	1
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		09/01/2018	Paydown		127,512	127,512	120,509	120,529		6,983		6,983		127,512				4,232	06/15/2033	1
31393V-UK-5	FHR 2639 JK PAC-11 5.000% 07/15/33		08/01/2018	MORGAN STANLEY & CO. INC.		12,122,992	11,383,091	11,251,876	11,252,152		773		773		11,252,924		870,068	870,068	350,979	07/15/2033	1
31393V-UK-5	FHR 2639 JK PAC-11 5.000% 07/15/33		08/01/2018	Paydown		335,866	335,866	331,995	332,003		3,863		3,863		335,866				57,916	07/15/2033	1
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		09/01/2018	Paydown		474,901	474,901	448,485	468,295		6,606		6,606		474,901				14,813	07/15/2033	1
31393W-NY-1	FHR 2644 PH PAC-1-11 5.000% 07/15/33		08/01/2018	MORGAN STANLEY & CO. INC.		12,849,778	12,065,520	11,758,831	11,759,562		1,652		1,652		11,761,214		1,088,565	1,088,565	372,020	07/15/2033	1
31393W-NY-1	FHR 2644 PH PAC-1-11 5.000% 07/15/33		08/01/2018	Paydown		448,243	448,243	436,849	436,876		11,367		11,367		448,243				64,494	07/15/2033	1
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		09/01/2018	Paydown		220,909	220,909	187,634	208,109		12,799		12,799		220,909				7,359	07/15/2033	1
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		09/01/2018	Paydown		270,019	270,019	265,773	265,783		4,236		4,236		270,019				8,820	07/15/2033	1
31393W-Z5-1	FHR 2638 KJ PAC-1-11 5.000% 07/15/33		08/01/2018	MORGAN STANLEY & CO. INC.		11,679,494	10,966,661	10,804,957	10,805,327		975		975		10,806,302		873,191	873,191	338,139	07/15/2033	1
31393W-Z5-1	FHR 2638 KJ PAC-1-11 5.000% 07/15/33		08/01/2018	Paydown		373,491	373,491	367,984	367,996		5,495		5,495		373,491				57,541	07/15/2033	1
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		09/01/2018	Paydown		390,527	390,527	372,447	372,492		18,034		18,034		390,527				13,070	04/25/2034	1
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		09/01/2018	Paydown		410,167	410,167	406,741	406,746		3,421		3,421		410,167				15,011	07/25/2034	1
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		09/01/2018	Paydown		86,294	86,294	96,973	88,573		(2,279)		(2,279)		86,294				4,226	07/25/2034	1
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		09/01/2018	Paydown		565,163	565,163	541,466	541,558		23,605		23,605		565,163				17,404	08/25/2034	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)
	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35																				
31394B-3L-6			09/01/2018	Paydown		705,741	705,741	715,225	706,875		(1,134)		(1,134)		705,741				25,545	02/25/2035	1
31394B-GD-0	FNR 2004-79 MN SEQ 4.250% 11/25/24		09/01/2018	Paydown		255,134	255,134	246,270	246,352		8,782		8,782		255,134				7,256	11/25/2024	1
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		09/01/2018	Paydown		640,581	640,581	618,278	618,335		22,246		22,246		640,581				21,291	11/25/2034	1
	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35																				
31394B-L4-4			09/01/2018	Paydown		652,558	652,558	637,088	637,123		15,435		15,435		652,558				21,787	01/25/2035	1
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		09/01/2018	Paydown		243,107	243,107	233,480	233,505		9,602		9,602		243,107				8,170	12/25/2034	1
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		09/01/2018	Paydown		388,694	388,694	323,102	374,520		14,174		14,174		388,694				12,914	01/25/2035	1
	FNR 2004-96 QC EXCH PAC-11 5.500% 08/25/34																				
31394B-XN-9			09/01/2018	Paydown		322,326	322,326	325,902	322,326						322,326				11,875	08/25/2034	1
31394C-SC-7	FNR 2005-18 EZ Z SEQ 5.000% 03/25/25		09/01/2018	Paydown		389,910	389,910	362,129	382,405		7,505		7,505		389,910				12,966	03/25/2025	1
31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		09/01/2018	Paydown		2,033,104	2,033,104	2,056,294	2,038,632		(5,529)		(5,529)		2,033,104				75,154	05/25/2035	1
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		09/01/2018	Paydown		1,089,601	1,089,601	1,102,626	1,090,536		(935)		(935)		1,089,601				40,258	06/25/2035	1
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		09/01/2018	Paydown		913,510	913,510	869,574	896,869		16,641		16,641		913,510				33,823	07/25/2035	1
	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35																				
31394E-R2-6			09/01/2018	Paydown		760,991	760,991	767,851	761,191		(199)		(199)		760,991				27,655	08/25/2035	1
	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35																				
31394E-UP-1			09/01/2018	Paydown		1,649,500	1,649,500	1,677,206	1,653,032		(3,532)		(3,532)		1,649,500				61,448	07/25/2035	1
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		09/01/2018	Paydown		429,851	429,851	414,291	414,326		15,525		15,525		429,851				15,901	10/25/2035	1
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		09/01/2018	Paydown		432,816	432,816	420,306	420,338		12,478		12,478		432,816				14,414	07/15/2033	1
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		09/01/2018	Paydown		205,502	205,502	202,812	202,818		2,684		2,684		205,502				8,116	08/15/2033	1
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		09/01/2018	Paydown		326,608	326,608	296,192	317,159		9,449		9,449		326,608				11,640	09/15/2033	1
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		09/01/2018	Paydown		295,328	295,328	293,492	293,495		1,833		1,833		295,328				10,655	09/15/2033	1
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		09/01/2018	Paydown		714,721	714,721	708,538	708,551		6,170		6,170		714,721				26,608	09/15/2033	1
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		09/01/2018	Paydown		437,516	437,516	420,466	420,506		17,010		17,010		437,516				15,488	09/15/2033	1
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		09/01/2018	Paydown		203,125	203,125	191,883	191,909		11,217		11,217		203,125				6,891	09/15/2033	1
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEQ 5.500% 10/15/33		09/01/2018	Paydown		854,573	854,573	770,718	837,479		17,094		17,094		854,573				31,705	10/15/2033	1
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		09/01/2018	Paydown		545,698	545,698	538,322	538,339		7,359		7,359		545,698				19,798	10/15/2033	1
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		09/01/2018	Paydown		729,401	729,401	660,108	712,489		16,912		16,912		729,401				26,564	10/15/2033	1
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		09/01/2018	Paydown		583,373	583,373	572,993	573,018		10,355		10,355		583,373				21,240	10/15/2033	1
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		09/01/2018	Paydown		2,097,560	2,097,560	1,798,330	2,015,872		81,687		81,687		2,097,560				63,401	10/15/2033	1
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		09/01/2018	Paydown		283,467	283,467	277,607	277,620		5,847		5,847		283,467				10,265	10/15/2033	1
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		09/01/2018	Paydown		372,372	372,372	303,018	344,232		28,141		28,141		372,372				12,941	10/15/2033	1
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		09/01/2018	Paydown		458,004	458,004	449,753	449,772		8,232		8,232		458,004				17,401	10/15/2033	1
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		09/01/2018	Paydown		334,342	334,342	333,088	333,130		1,212		1,212		334,342				12,115	11/15/2033	1
				MORGAN STANLEY & CO.																	
31394L-QW-5	FHR 2698 PH PAC-11 5.000% 11/15/33		08/01/2018	INC.		11,646,500	10,935,681	10,692,748	10,693,277		1,446		1,446		10,694,723		951,778	951,778	337,183	11/15/2033	1
31394L-QW-5	FHR 2698 PH PAC-11 5.000% 11/15/33		08/01/2018	Paydown		570,196	570,196	557,529	557,557		12,639		12,639		570,196				63,532	11/15/2033	1
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		09/01/2018	Paydown		291,621	291,621	288,492	288,499		3,122		3,122		291,621				10,359	11/15/2033	1
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		09/01/2018	Paydown		360,761	360,761	357,774	357,779		2,982		2,982		360,761				12,703	11/15/2033	1
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		09/01/2018	Paydown		239,681	239,681	237,717	237,721		1,961		1,961		239,681				8,277	11/15/2033	1
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		09/01/2018	Paydown		1,361,975	1,361,975	1,346,184	1,346,219		15,755		15,755		1,361,975				51,175	12/15/2033	1
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		09/01/2018	Paydown		462,945	462,945	461,066	461,068		1,877		1,877		462,945				16,131	12/15/2033	1
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		09/01/2018	Paydown		773,085	773,085	657,122	740,945		32,140		32,140		773,085				28,521	12/15/2033	1
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		09/01/2018	Paydown		659,264	659,264	551,940	609,235		50,029		50,029		659,264				24,928	11/15/2033	1
31394N-RG-5	FHR 2735 QH PAC-11 5.000% 01/15/34		09/01/2018	Paydown		282,296	282,296	276,087	276,101		6,195		6,195		282,296				9,005	01/15/2034	1
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		09/01/2018	Paydown		282,599	282,599	280,413	280,417		2,182		2,182		282,599				10,785	01/15/2034	1
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		09/01/2018	Paydown		349,810	349,810	342,347	342,362		7,448		7,448		349,810				12,308	01/15/2034	1
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		09/01/2018	Paydown		457,908	457,908	447,457	447,482		10,426		10,426		457,908				15,329	01/15/2034	1
				MORGAN STANLEY & CO.																	
31394P-G2-3	FHR 2736 BE PAC-11 5.000% 01/15/34		08/01/2018	INC.		13,074,946	12,276,945	12,030,892	12,031,456		1,096		1,096		12,032,552		1,042,394	1,042,394	378,539	01/15/2034	1
31394P-G2-3	FHR 2736 BE PAC-11 5.000% 01/15/34		08/01/2018	Paydown		527,036	527,036	516,473	516,497		10,539		10,539		527,036				67,863	01/15/2034	1
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		09/01/2018	Paydown		402,435	402,435	394,791	394,809		7,626		7,626		402,435				13,236	02/15/2034	1
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		09/01/2018	Paydown		72,953	72,953	61,417	68,661		4,292		4,292		72,953				2,602	02/15/2034	1
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		09/01/2018	Paydown		728,011	728,011	632,255	691,835		36,175		36,175		728,011				26,622	02/15/2034	1
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		09/01/2018	Paydown		1,292,904	1,292,904	1,292,904	1,292,904						1,292,904				47,177	02/15/2034	1
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		09/01/2018	Paydown		382,503	382,503	377,473	377,485		5,018		5,018		382,503				12,912	03/15/2034	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)
31394T-DT-9	FHR 2759 GE PAC-11 5.000% 03/15/34		08/01/2018	MORGAN STANLEY & CO. INC.		10,967,102	10,297,748	10,143,811	10,144,148		348		348		10,144,496		822,606	822,606	317,514	03/15/2034	1.
31394T-DT-9	FHR 2759 GE PAC-11 5.000% 03/15/34		08/01/2018	Paydown		371,467	371,467	365,914	365,926		5,541		5,541		371,467				54,711	03/15/2034	1.
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		09/01/2018	Paydown		402,354	402,354	372,178	390,356		11,998		11,998		402,354				14,695	01/25/2036	1.
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		09/01/2018	Paydown		122,385	122,385	119,668	119,675		2,710		2,710		122,385				4,463	12/25/2035	1.
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		09/01/2018	Paydown		146,490	146,490	144,176	144,179		2,311		2,311		146,490				5,527	01/25/2036	1.
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		09/01/2018	Paydown		215,997	215,997	213,221	213,225		2,772		2,772		215,997				8,150	01/25/2036	1.
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		09/01/2018	Paydown		227,075	227,075	190,947	218,720		8,356		8,356		227,075				8,297	04/15/2034	1.
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		09/01/2018	Paydown		321,442	321,442	316,123	316,135		5,307		5,307		321,442				11,855	04/15/2034	1.
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		09/01/2018	Paydown		70,513	70,513	58,812	65,639		4,874		4,874		70,513				2,548	05/15/2034	1.
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		09/01/2018	Paydown		66,828	66,828	66,381	66,382		446		446		66,828				2,413	05/15/2034	1.
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		09/01/2018	Paydown		13,763	13,763	13,471	13,483		280		280		13,763				505	05/15/2034	1.
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		09/01/2018	Paydown		1,094,349	1,094,349	1,053,782	1,081,538		12,811		12,811		1,094,349				39,436	05/15/2034	1.
31394Y-ZW-7	FHR 2811 PE EXCH PAC-1-11 6.000% 06/15/34		09/07/2018	GOLDMAN SACHS & COMPANY		4,262,333	3,857,315	3,811,157	3,811,253		237		237		3,811,489		450,843	450,843	181,294	06/15/2034	1.
31394Y-ZW-7	FHR 2811 PE EXCH PAC-1-11 6.000% 06/15/34		09/01/2018	Paydown		194,969	194,969	192,636	192,641		2,328		2,328		194,969				7,767	06/15/2034	1.
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		09/01/2018	Paydown		371,374	371,374	309,169	351,823		19,551		19,551		371,374				13,646	06/15/2034	1.
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		09/01/2018	Paydown		153,845	153,845	165,767	155,806		(1,961)		(1,961)		153,845				7,497	02/15/2034	1.
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		09/01/2018	Paydown		501,809	501,809	496,223	496,235		5,574		5,574		501,809				20,536	06/15/2034	1.
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		09/01/2018	Paydown		961,436	961,436	882,418	942,270		19,166		19,166		961,436				38,753	06/15/2034	1.
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		09/01/2018	Paydown		590,448	590,448	490,256	556,945		33,503		33,503		590,448				20,298	06/15/2034	1.
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		09/01/2018	Paydown		443,862	443,862	489,427	451,929		(8,067)		(8,067)		443,862				22,099	11/15/2033	1.
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		09/01/2018	Paydown		141,419	141,419	140,027	140,029		1,390		1,390		141,419				5,165	06/15/2034	1.
31395A-KK-0	FHR 2810 PE PAC-11 6.000% 06/15/34		09/07/2018	GOLDMAN SACHS & COMPANY		8,122,523	7,350,700	7,346,106	7,345,609		(89)		(89)		7,345,520		777,003	777,003	345,483	06/15/2034	1.
31395A-KK-0	FHR 2810 PE PAC-11 6.000% 06/15/34		09/01/2018	Paydown		293,853	293,853	293,670	293,650		204		204		293,853				11,786	06/15/2034	1.
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		09/01/2018	Paydown		115,615	115,615	127,177	117,732		(2,117)		(2,117)		115,615				5,756	11/15/2033	1.
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		09/01/2018	Paydown		1,548,318	1,548,318	1,560,172	1,549,756		(1,438)		(1,438)		1,548,318				61,801	06/15/2034	1.
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		09/01/2018	Paydown		177,041	177,041	176,598	176,642		399		399		177,041				6,361	06/15/2034	1.
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		09/01/2018	Paydown		556,554	556,554	510,899	538,469		18,085		18,085		556,554				20,024	04/25/2036	1.
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		09/01/2018	Paydown		123,058	123,058	120,232	121,647		1,411		1,411		123,058				4,766	04/25/2036	1.
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		09/01/2018	Paydown		308,757	308,757	307,985	307,989		768		768		308,757				11,435	07/15/2034	1.
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		09/01/2018	Paydown		148,979	148,979	145,115	145,123		3,857		3,857		148,979				5,463	05/25/2036	1.
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		09/01/2018	Paydown		817,362	817,362	777,004	804,526		12,836		12,836		817,362				29,860	05/25/2036	1.
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		09/01/2018	Paydown		1,488,272	1,488,272	1,475,389	1,475,400		12,872		12,872		1,488,272				59,587	05/25/2036	1.
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		09/01/2018	Paydown		253,055	253,055	254,637	253,393		(338)		(338)		253,055				10,374	05/25/2036	1.
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		09/01/2018	Paydown		655,240	655,240	645,805	645,816		9,424		9,424		655,240				25,183	05/25/2036	1.
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		09/01/2018	Paydown		56,934	56,934	55,703	55,705		1,229		1,229		56,934				2,317	06/25/2036	1.
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		09/01/2018	Paydown		855,703	855,703	835,046	835,092		20,611		20,611		855,703				32,418	06/25/2036	1.
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		09/01/2018	Paydown		85,557	85,557	79,086	82,383		3,173		3,173		85,557				3,657	06/25/2036	1.
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		09/01/2018	Paydown		299,504	299,504	296,354	296,357		3,147		3,147		299,504				12,405	06/25/2036	1.
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		09/01/2018	Paydown		351,797	351,797	290,013	332,212		19,585		19,585		351,797				11,578	08/15/2034	1.
31395E-FS-1	FHR 2838 UY SEQ 5.000% 08/15/19		09/01/2018	Paydown		211,378	211,378	212,864	211,378						211,378				6,953	08/15/2019	1.
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		09/01/2018	Paydown		286,417	286,417	284,757	284,760		1,658		1,658		286,417				10,499	08/15/2034	1.
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		09/01/2018	Paydown		201,100	201,100	199,066	199,070		2,029		2,029		201,100				7,416	08/15/2034	1.
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		09/01/2018	Paydown		97,391	97,391	82,295	92,328		5,063		5,063		97,391				3,265	08/15/2034	1.
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		09/01/2018	Paydown		486,410	486,410	482,388	482,396		4,015		4,015		486,410				18,759	08/15/2034	1.
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		09/01/2018	Paydown		77,734	77,734	77,345	77,357		377		377		77,734				2,944	09/15/2034	1.
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		09/01/2018	Paydown		751,255	751,255	748,438	748,571		2,684		2,684		751,255				27,001	09/15/2034	1.
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		09/01/2018	Paydown		634,232	634,232	629,945	629,951		4,281		4,281		634,232				23,766	09/15/2034	1.
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		09/01/2018	Paydown		230,326	230,326	229,484	229,485		841		841		230,326				8,730	09/15/2034	1.
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		09/01/2018	Paydown		452,856	452,856	393,985	432,116		20,740		20,740		452,856				15,470	10/15/2034	1.
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		09/01/2018	Paydown		494,028	494,028	495,263	494,028						494,028				18,272	10/15/2034	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)
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		09/01/2018	Paydown		271,408	271,408	270,730	270,733		675		675		271,408				9,935	10/15/2034	1
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		09/01/2018	Paydown		357,986	357,986	361,230	358,956		(970)		(970)		357,986				13,061	10/15/2034	1
31395H-FA-3	FHR 2869 BH PAC-11 5.000% 10/15/34		08/01/2018	MORGAN STANLEY & CO. INC.		11,795,310	11,075,409	10,838,611	10,839,179		943		943		10,840,122		955,188	955,188	341,492	10/15/2034	1
31395H-FA-3	FHR 2869 BH PAC-11 5.000% 10/15/34		08/01/2018	Paydown		350,453	350,453	342,960	342,978		7,475		7,475		350,453				57,084	10/15/2034	1
31395H-GL-8	FHR 2869 MG EXCH PAC-11 5.000% 10/15/34		08/01/2018	MORGAN STANLEY & CO. INC.		13,064,917	12,267,527	12,074,066	12,074,530		865		865		12,075,395		989,521	989,521	378,249	10/15/2034	1
31395H-GL-8	FHR 2869 MG EXCH PAC-11 5.000% 10/15/34		08/01/2018	Paydown		391,575	391,575	385,400	385,415		6,160		6,160		391,575				63,058	10/15/2034	1
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		09/01/2018	Paydown		350,064	350,064	350,939	350,064						350,064				13,177	11/15/2034	1
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		09/01/2018	Paydown		177,845	177,845	150,724	168,619		9,226		9,226		177,845				5,787	11/15/2034	1
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		09/01/2018	Paydown		351,733	351,733	350,854	350,858		875		875		351,733				13,080	11/15/2034	1
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		09/01/2018	Paydown		249,876	249,876	210,013	237,589		12,287		12,287		249,876				8,429	11/15/2034	1
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		09/01/2018	Paydown		454,144	454,144	451,154	451,158		2,986		2,986		454,144				16,731	11/15/2034	1
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		09/01/2018	Paydown		574,522	574,522	564,476	564,497		10,025		10,025		574,522				19,336	11/15/2034	1
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		09/01/2018	Paydown		139,376	139,376	119,450	132,010		7,366		7,366		139,376				4,353	11/15/2034	1
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		09/01/2018	Paydown		391,644	391,644	334,060	369,849		21,794		21,794		391,644				12,968	11/15/2034	1
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		09/01/2018	Paydown		246,637	246,637	208,331	232,319		14,317		14,317		246,637				8,135	11/15/2034	1
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		09/01/2018	Paydown		329,417	329,417	322,195	322,210		7,206		7,206		329,417				10,918	11/15/2034	1
31395J-UX-2	FHR 2888 OH PAC-11 5.000% 11/15/34		08/01/2018	MORGAN STANLEY & CO. INC.		14,787,453	13,884,932	13,081,125	13,635,164		756		756		13,635,920		1,151,533	1,151,533	428,119	11/15/2034	1
31395J-UX-2	FHR 2888 OH PAC-11 5.000% 11/15/34		08/01/2018	Paydown		403,444	403,444	380,089	396,187		7,257		7,257		403,444				70,399	11/15/2034	1
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		09/01/2018	Paydown		372,288	372,288	339,028	362,163		10,125		10,125		372,288				12,798	12/15/2034	1
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		09/01/2018	Paydown		328,668	328,668	317,366	317,390		11,277		11,277		328,668				10,646	12/15/2034	1
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		09/01/2018	Paydown		521,328	521,328	437,346	497,599		23,730		23,730		521,328				17,256	12/15/2034	1
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		09/01/2018	Paydown		172,379	172,379	170,111	170,115		2,264		2,264		172,379				6,849	07/25/2036	1
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		09/01/2018	Paydown		16,230	16,230	16,169	16,169		61		61		16,230				649	07/25/2036	1
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		09/01/2018	Paydown		108,187	108,187	107,139	107,475		713		713		108,187				4,224	07/25/2036	1
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		09/01/2018	Paydown		384,400	384,400	384,520	384,400						384,400				15,369	06/25/2036	1
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		09/01/2018	Paydown		167,424	167,424	165,802	166,151		1,273		1,273		167,424				6,845	06/25/2026	1
31395N-KC-0	FNR 2006-53 WD PAC-11 6.000% 09/25/35		09/01/2018	Paydown		120,071	120,071	119,522	119,572		499		499		120,071				4,796	09/25/2035	1
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		09/01/2018	Paydown		34,352	34,352	33,897	34,095		256		256		34,352				1,489	07/25/2036	1
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		09/01/2018	Paydown		76,778	76,778	75,132	75,228		1,550		1,550		76,778				3,079	07/25/2036	1
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		09/01/2018	Paydown		677,130	677,130	670,240	670,252		6,878		6,878		677,130				24,784	03/15/2035	1
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		09/01/2018	Paydown		424,093	424,093	425,948	424,234		(141)		(141)		424,093				15,590	04/15/2035	1
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		09/01/2018	Paydown		153,827	153,827	153,154	153,155		672		672		153,827				5,850	04/15/2035	1
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		09/01/2018	Paydown		431,301	431,301	431,571	431,301						431,301				15,378	05/15/2035	1
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		09/01/2018	Paydown		245,674	245,674	243,724	243,728		1,946		1,946		245,674				8,982	05/15/2035	1
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		09/01/2018	Paydown		322,174	322,174	319,682	319,686		2,487		2,487		322,174				11,719	05/15/2035	1
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		09/01/2018	Paydown		639,378	639,378	649,268	642,258		(2,880)		(2,880)		639,378				22,936	05/15/2035	1
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		09/01/2018	Paydown		502,118	502,118	501,079	501,078		1,041		1,041		502,118				18,162	05/15/2035	1
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		09/01/2018	Paydown		436,143	436,143	437,506	436,143						436,143				15,630	05/15/2035	1
31395U-T2-7	FHR 2977 PE PAC-11 5.000% 05/15/35		08/01/2018	MORGAN STANLEY & CO. INC.		13,192,358	12,387,190	12,323,677	12,323,767		161		161		12,323,927		868,430	868,430	381,938	05/15/2035	1
31395U-T2-7	FHR 2977 PE PAC-11 5.000% 05/15/35		08/01/2018	Paydown		451,097	451,097	448,784	448,788		2,310		2,310		451,097				65,438	05/15/2035	1
31395U-WT-4	FHR 2991 EH PAC-2-22 5.500% 06/15/35		08/01/2018	Paydown		428,902	428,902	424,375	424,385		4,517		4,517		428,902				14,036	06/15/2035	1
31395V-BQ-1	FHR 2997 BC EXCH SEQ 5.000% 06/15/25		09/01/2018	Paydown		676,573	676,573	666,425	673,539		3,034		3,034		676,573				22,398	06/15/2025	1
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		09/01/2018	Paydown		205,672	205,672	205,865	205,672						205,672				7,603	06/15/2035	1
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		09/01/2018	Paydown		355,632	355,632	349,249	349,260		6,372		6,372		355,632				13,031	06/15/2035	1
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		09/01/2018	Paydown		388,115	388,115	390,419	388,571		(456)		(456)		388,115				14,275	08/15/2035	1
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		09/01/2018	Paydown		209,222	209,222	203,989	204,001		5,220		5,220		209,222				6,521	08/15/2035	1
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		09/01/2018	Paydown		248,759	248,759	245,217	245,225		3,534		3,534		248,759				10,679	08/15/2035	1
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		09/01/2018	Paydown		366,891	366,891	355,641	363,469		3,423		3,423		366,891				13,370	08/15/2035	1
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		09/01/2018	Paydown		405,927	405,927	390,324	399,735		6,192		6,192		405,927				16,220	09/15/2035	1
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		09/01/2018	Paydown		303,917	303,917	303,062	303,221		696		696		303,917				11,111	09/15/2035	1
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		09/01/2018	Paydown		151,166	151,166	148,113	150,116		1,050		1,050		151,166				5,546	10/15/2035	1
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		09/01/2018	Paydown		335,306	335,306	324,623	324,651		10,655		10,655		335,306				11,038	10/15/2035	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)
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		09/01/2018	Paydown		513,279	513,279	508,086	511,099		2,181		2,181		513,279				18,784	10/15/2035	1.
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		09/01/2018	Paydown		819,040	819,040	797,540	811,587		7,453		7,453		819,040				32,081	12/15/2035	1.
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		09/01/2018	Paydown		445,963	445,963	428,107	441,572		4,391		4,391		445,963				18,233	03/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396J-DF-9	FHR 3124 ZG Z SEQ 6.000% 03/15/36		09/07/2018			4,092,242	3,703,386	3,455,144	3,624,151		209		209		3,624,360		467,882	467,882	174,059	03/15/2036	1.
31396J-DF-9	FHR 3124 ZG Z SEQ 6.000% 03/15/36		09/01/2018	Paydown		214,840	214,840	200,439	210,243		4,597		4,597		214,840				8,463	03/15/2036	1.
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		09/01/2018	Paydown		137,678	137,678	134,946	136,187		1,491		1,491		137,678				5,605	10/25/2036	1.
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		09/01/2018	Paydown		103,821	103,821	100,349	101,611		2,210		2,210		103,821				3,886	09/25/2036	1.
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		09/01/2018	Paydown		125,469	125,469	122,940	124,006		1,463		1,463		125,469				5,540	08/25/2036	1.
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		09/01/2018	Paydown		90,468	90,468	90,808	90,468						90,468				3,634	08/25/2036	1.
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		09/01/2018	Paydown		249,740	249,740	254,267	250,165		(424)		(424)		249,740				10,999	08/25/2036	1.
	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36																				
31396K-S2-9			09/01/2018	Paydown		813,767	813,767	810,779	810,772		2,995		2,995		813,767				31,049	09/25/2036	1.
	FNR 2006-71 DZ SC EXCH Z PT 6.000% 07/25/36																				
31396K-WJ-7			09/01/2018	Paydown		418,551	418,551	407,172	413,646		4,906		4,906		418,551				16,896	07/25/2036	1.
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		09/01/2018	Paydown		410,617	410,617	396,759	406,683		3,934		3,934		410,617				16,494	09/25/2036	1.
	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36																				
31396L-LG-3			09/01/2018	Paydown		477,004	477,004	480,581	477,004						477,004				19,965	10/25/2036	1.
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		09/01/2018	Paydown		301,668	301,668	298,911	299,088		2,581		2,581		301,668				11,965	10/25/2033	1.
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		09/01/2018	Paydown		235,264	235,264	230,158	230,169		5,095		5,095		235,264				8,783	11/25/2036	1.
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		09/01/2018	Paydown		80,249	80,249	78,798	78,800		1,450		1,450		80,249				3,068	11/25/2036	1.
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		09/01/2018	Paydown		307,952	307,952	313,534	309,098		(1,146)		(1,146)		307,952				12,516	04/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396N-HB-5	FHR 3136 PE PAC-11 6.000% 04/15/36		09/07/2018			4,960,378	4,489,030	4,418,243	4,418,364		221		221		4,418,585		541,793	541,793	210,984	04/15/2036	1.
31396N-HB-5	FHR 3136 PE PAC-11 6.000% 04/15/36		09/01/2018	Paydown		316,011	316,011	311,028	311,037		4,975		4,975		316,011				12,633	04/15/2036	1.
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		09/01/2018	Paydown		229,958	229,958	233,471	230,584		(626)		(626)		229,958				8,915	05/15/2036	1.
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		09/01/2018	Paydown		13,507	13,507	13,552	13,507						13,507				509	03/25/2037	1.
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		09/01/2018	Paydown		49,789	49,789	48,786	48,787		1,001		1,001		49,789				2,033	03/25/2037	1.
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		09/01/2018	Paydown		158,780	158,780	158,482	158,477		303		303		158,780				6,213	02/25/2037	1.
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		09/01/2018	Paydown		251,267	251,267	247,125	248,871		2,396		2,396		251,267				9,153	02/25/2037	1.
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		09/01/2018	Paydown		202,080	202,080	201,606	201,600		479		479		202,080				8,121	03/25/2037	1.
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		09/01/2018	Paydown		135,642	135,642	137,920	136,472		(830)		(830)		135,642				5,658	03/25/2037	1.
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		09/01/2018	Paydown		133,669	133,669	134,317	133,669						133,669				4,948	03/25/2037	1.
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		09/01/2018	Paydown		1,031,698	1,031,698	1,026,943	1,027,006		4,692		4,692		1,031,698				40,748	05/15/2036	1.
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		09/01/2018	Paydown		239,079	239,079	236,190	236,195		2,884		2,884		239,079				9,275	06/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396R-QZ-3	FHR 3178 ME EXCH PAC-1-11 6.000% 06/15/36		09/07/2018			4,227,597	3,825,879	3,858,160	3,836,294		43		43		3,836,337		391,260	391,260	179,816	06/15/2036	1.
31396R-QZ-3	FHR 3178 ME EXCH PAC-1-11 6.000% 06/15/36		09/01/2018	Paydown		157,235	157,235	158,561	157,663		(428)		(428)		157,235				5,682	06/15/2036	1.
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		09/01/2018	Paydown		535,782	535,782	544,070	538,477		(2,695)		(2,695)		535,782				21,203	06/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396R-YR-2	FHR 3172 PE PAC-1-11 6.000% 06/15/36		09/07/2018			5,522,956	4,998,150	4,933,224	4,933,323		81		81		4,933,404		589,552	589,552	234,913	06/15/2036	1.
31396R-YR-2	FHR 3172 PE PAC-1-11 6.000% 06/15/36		09/01/2018	Paydown		70,470	70,470	69,554	69,556		914		914		70,470				2,790	06/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396T-DG-5	FHR 3164 JE EXCH SEQ 6.000% 06/15/36		09/07/2018			1,492,391	1,350,580	1,351,002	1,350,580						1,350,580		141,811	141,811	63,477	06/15/2036	1.
31396T-DG-5	FHR 3164 JE EXCH SEQ 6.000% 06/15/36		09/01/2018	Paydown		118,924	118,924	118,961	118,924						118,924				5,281	06/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396T-UC-5	FHR 3171 MJ EXCH PAC-1-11 6.000% 06/15/36		09/07/2018			8,306,580	7,517,267	7,364,463	7,364,746		511		511		7,365,257		941,323	941,323	353,312	06/15/2036	1.
31396T-UC-5	FHR 3171 MJ EXCH PAC-1-11 6.000% 06/15/36		09/01/2018	Paydown		521,580	521,580	510,978	510,997		10,583		10,583		521,580				21,319	06/15/2036	1.
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		09/01/2018	Paydown		160,783	160,783	161,135	160,783						160,783				6,409	06/15/2036	1.
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		09/01/2018	Paydown		544,656	544,656	536,297	536,310		8,346		8,346		544,656				22,286	07/15/2036	1.
				GOLDMAN SACHS & COMPANY																	
31396U-LE-8	FHR 3186 NE EXCH PAC-1-11 6.000% 07/15/36		09/07/2018			7,751,780	7,015,185	6,898,110	6,898,299		132		132		6,898,431		853,349	853,349	329,714	07/15/2036	1.
31396U-LE-8	FHR 3186 NE EXCH PAC-1-11 6.000% 07/15/36		09/01/2018	Paydown		240,615	240,615	236,599	236,606		4,009		4,009		240,615				9,705	07/15/2036	1.
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		09/01/2018	Paydown		757,613	757,613	740,913	740,940		16,673		16,673		757,613				27,659	06/25/2037	1.
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		09/01/2018	Paydown		118,865	118,865	118,076	118,079		786		786		118,865				4,727	06/25/2037	1.
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		09/01/2018	Paydown		785,096	785,096	773,535	773,553		11,542		11,542		785,096				28,276	04/25/2037	1.
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		09/01/2018	Paydown		377,540	377,540	382,790	378,486		(946)		(946)		377,540				15,501	04/25/2037	1.
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		09/01/2018	Paydown		118,292	118,292	117,387	117,394		898		898		118,292				4,731	05/25/2047	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)
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		09/01/2018	Paydown		118,750	118,750	118,379	118,377		373		373		118,750				4,829	05/25/2037	1
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		09/01/2018	Paydown		373,216	373,216	380,681	374,594		(1,377)		(1,377)		373,216				13,213	08/25/2037	1
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		09/01/2018	Paydown		986,689	986,689	997,699	987,463		(774)		(774)		986,689				40,344	06/25/2037	1
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		09/01/2018	Paydown		118,182	118,182	114,541	114,544		3,639		3,639		118,182				5,288	07/25/2047	1
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		09/01/2018	Paydown		295,889	295,889	287,705	287,716		8,174		8,174		295,889				11,239	07/25/2037	1
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		09/01/2018	Paydown		174,780	174,780	169,408	169,415		5,365		5,365		174,780				7,041	07/25/2037	1
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		09/01/2018	Paydown		167,541	167,541	163,328	163,334		4,207		4,207		167,541				6,754	08/25/2037	1
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		09/01/2018	Paydown		124,608	124,608	121,644	121,648		2,959		2,959		124,608				5,051	07/25/2037	1
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		09/01/2018	Paydown		225,617	225,617	219,429	219,439		6,179		6,179		225,617				8,940	08/25/2037	1
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		09/01/2018	Paydown		113,758	113,758	111,173	111,176		2,582		2,582		113,758				5,013	08/25/2037	1
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		09/01/2018	Paydown		709,597	709,597	703,610	705,906		3,691		3,691		709,597				26,868	09/25/2037	1
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		09/01/2018	Paydown		634,862	634,862	593,422	613,689		21,173		21,173		634,862				22,164	05/25/2038	1
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		09/01/2018	Paydown		724,038	724,038	716,262	716,270		7,768		7,768		724,038				31,548	03/25/2038	1
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		09/01/2018	Paydown		827,928	827,928	682,523	785,323		42,604		42,604		827,928				27,512	04/25/2038	1
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		09/01/2018	Paydown		30,346	30,346	30,014	30,061		285		285		30,346				1,222	03/25/2048	1
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		09/01/2018	Paydown		936,370	936,370	940,467	936,370						936,370				35,387	08/15/2036	1
31397A-G4-9	FHR 3198 PE EXCH PAC-1-11 6.000% 08/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		4,516,063	4,086,935	4,077,516	4,077,512		16		16		4,077,527		438,535	438,535	192,086	08/15/2036	1
31397A-G4-9	FHR 3198 PE EXCH PAC-1-11 6.000% 08/15/36		09/01/2018	Paydown		210,233	210,233	209,749	209,749		485		485		210,233				7,955	08/15/2036	1
31397A-P3-1	FHR 3201 PG PAC-1-11 6.000% 08/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		4,468,806	4,044,168	4,073,867	4,057,438		(7)		(7)		4,057,431		411,374	411,374	190,076	08/15/2036	1
31397A-P3-1	FHR 3201 PG PAC-1-11 6.000% 08/15/36		09/01/2018	Paydown		166,578	166,578	167,801	167,124		(547)		(547)		166,578				7,281	08/15/2036	1
31397A-VW-0	FHR 3216 ME EXCH PAC-1-11 6.000% 09/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		2,893,397	2,618,459	2,643,007	2,624,688		100		100		2,624,789		268,608	268,608	123,068	09/15/2036	1
31397A-VW-0	FHR 3216 ME EXCH PAC-1-11 6.000% 09/15/36		09/01/2018	Paydown		88,634	88,634	89,465	88,845		(211)		(211)		88,634				3,527	09/15/2036	1
31397A-WP-4	FHR 3216 PE EXCH PAC-1-11 6.000% 09/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		4,775,887	4,322,070	4,376,096	4,328,364		133		133		4,328,497		447,390	447,390	203,137	09/15/2036	1
31397A-WP-4	FHR 3216 PE EXCH PAC-1-11 6.000% 09/15/36		09/01/2018	Paydown		183,009	183,009	185,297	183,276		(267)		(267)		183,009				7,319	09/15/2036	1
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		09/01/2018	Paydown		5,117	5,117	5,131	5,118		(1)		(1)		5,117				205	09/15/2036	1
31397B-4P-3	FHR 3220 PE PAC-11 6.000% 09/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		6,232,798	5,640,541	5,668,744	5,641,653		(20)		(20)		5,641,633		591,165	591,165	265,106	09/15/2036	1
31397B-4P-3	FHR 3220 PE PAC-11 6.000% 09/15/36		09/01/2018	Paydown		333,347	333,347	335,014	333,413		(66)		(66)		333,347				13,184	09/15/2036	1
31397B-GT-2	FHR 3219 PE PAC-11 6.000% 09/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		6,816,172	6,168,481	6,287,032	6,188,080		48		48		6,188,127		628,044	628,044	289,919	09/15/2036	1
31397B-GT-2	FHR 3219 PE PAC-11 6.000% 09/15/36		09/01/2018	Paydown		571,879	571,879	582,870	573,696		(1,817)		(1,817)		571,879				24,413	09/15/2036	1
31397B-R7-8	FHR 3225 PB PAC-11 6.000% 10/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		1,947,875	1,762,783	1,787,296	1,774,377		(23)		(23)		1,774,354		173,521	173,521	82,851	10/15/2036	1
31397B-R7-8	FHR 3225 PB PAC-11 6.000% 10/15/36		09/01/2018	Paydown		162,879	162,879	165,144	163,950		(1,071)		(1,071)		162,879				6,391	10/15/2036	1
31397B-VU-2	FHR 3231 PH PAC-11 6.000% 10/15/36		09/07/2018	GOLDMAN SACHS & COMPANY		4,025,305	3,642,810	3,668,992	3,647,246		68		68		3,647,314		377,991	377,991	171,212	10/15/2036	1
31397B-VU-2	FHR 3231 PH PAC-11 6.000% 10/15/36		09/01/2018	Paydown		390,591	390,591	393,399	391,067		(476)		(476)		390,591				13,813	10/15/2036	1
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		09/01/2018	Paydown		71,529	71,529	70,823	70,824		705		705		71,529				2,410	11/15/2036	1
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		09/01/2018	Paydown		2,780	2,780	2,788	2,781		(1)		(1)		2,780				111	11/15/2036	1
31397C-V6-3	FHR 3239 EG SC EXCH SEQ 5.750% 11/15/36		09/01/2018	Paydown		279,864	279,864	279,754	279,743		121		121		279,864				10,809	11/15/2036	1
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		09/01/2018	Paydown		157,654	157,654	157,433	157,430		224		224		157,654				6,943	12/15/2036	1
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		09/01/2018	Paydown		46,342	46,342	45,747	45,747		595		595		46,342				1,614	01/15/2037	1
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		09/01/2018	Paydown		217,557	217,557	214,735	216,474		1,083		1,083		217,557				7,989	02/15/2037	1
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		09/01/2018	Paydown		443,002	443,002	453,800	447,001		(3,999)		(3,999)		443,002				16,689	02/15/2037	1
31397F-FP-2	FHR 3271 FP FLT PT 2.458% 02/15/37		09/15/2018	Paydown		5,545	5,545	5,547	5,545						5,545				76	02/15/2037	1
31397F-JS-2	FHR 3277 QB PAC-1-11 6.000% 02/15/37		09/07/2018	GOLDMAN SACHS & COMPANY		4,299,021	3,890,517	3,933,069	3,900,479		104		104		3,900,583		398,438	398,438	182,854	02/15/2037	1
31397F-JS-2	FHR 3277 QB PAC-1-11 6.000% 02/15/37		09/01/2018	Paydown		155,553	155,553	157,255	155,952		(398)		(398)		155,553				5,643	02/15/2037	1
31397G-6Q-8	FHR 3287 PN EXCH PAC-11 6.000% 03/15/37		09/07/2018	GOLDMAN SACHS & COMPANY		7,621,309	6,897,112	7,004,071	6,927,068		287		287		6,927,355		693,954	693,954	324,164	03/15/2037	1
31397G-6Q-8	FHR 3287 PN EXCH PAC-11 6.000% 03/15/37		09/01/2018	Paydown		378,844	378,844	384,719	380,490		(1,645)		(1,645)		378,844				14,917	03/15/2037	1
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		09/01/2018	Paydown		193,216	193,216	191,486	191,488		1,728		1,728		193,216				7,637	05/15/2037	1
31397H-W4-6	FHR 3334 PE EXCH PAC-1-11 6.000% 06/15/37		09/07/2018	GOLDMAN SACHS & COMPANY		8,499,148	7,691,537	7,646,469	7,667,926		6		6		7,667,932		831,216	831,216	361,502	06/15/2037	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 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)
31397K-W4-6	FHR 3334 PE EXCH PAC-1-11 6.000% 06/15/37		09/01/2018	Paydown		327,599	327,599	325,679	326,593		1,006		1,006		327,599				13,169	06/15/2037	1
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		09/01/2018	Paydown		256,823	256,823	258,343	257,259		(436)		(436)		256,823				11,200	06/15/2037	1
				GOLDMAN SACHS & COMPANY																	
31397J-MA-9	FHR 3348 QE PAC-1-11 6.000% 07/15/37		09/07/2018			3,987,685	3,608,765	3,583,752	3,583,785		(228)		(228)		3,583,557		404,128	404,128	169,612	07/15/2037	1
31397J-MA-9	FHR 3348 QE PAC-1-11 6.000% 07/15/37		09/01/2018	Paydown		185,420	185,420	184,135	184,137		1,283		1,283		185,420				7,405	07/15/2037	1
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		09/01/2018	Paydown		5,066	5,066	4,872	4,872		194		194		5,066				203	07/15/2037	1
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		09/01/2018	Paydown		151,162	151,162	146,430	146,437		4,725		4,725		151,162				5,357	07/15/2037	1
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		09/01/2018	Paydown		804,729	804,729	793,255	800,704		4,025		4,025		804,729				32,900	07/15/2037	1
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		09/01/2018	Paydown		513,229	513,229	498,605	498,627		14,602		14,602		513,229				18,123	07/15/2037	1
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		09/01/2018	Paydown		24,095	24,095	23,503	23,504		591		591		24,095				965	07/15/2037	1
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		09/01/2018	Paydown		493,418	493,418	518,089	497,665		(4,248)		(4,248)		493,418				20,841	07/15/2037	1
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		09/01/2018	Paydown		585,869	585,869	603,948	589,610		(3,741)		(3,741)		585,869				22,021	08/15/2037	1
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		09/01/2018	Paydown		466,949	466,949	448,471	448,506		18,442		18,442		466,949				17,228	07/25/2038	1
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		09/01/2018	Paydown		720,351	720,351	612,298	691,703		28,648		28,648		720,351				24,001	04/25/2038	1
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		09/01/2018	Paydown		330,257	330,257	312,274	312,320		17,937		17,937		330,257				11,074	07/25/2038	1
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		09/01/2018	Paydown		569,143	569,143	539,133	559,154		9,989		9,989		569,143				20,998	05/25/2038	1
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		09/01/2018	Paydown		248,959	248,959	236,831	236,853		12,106		12,106		248,959				9,149	08/25/2038	1
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		09/01/2018	Paydown		345,718	345,718	329,544	329,574		16,145		16,145		345,718				12,617	08/25/2038	1
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		09/01/2018	Paydown		115,207	115,207	110,239	112,927		2,280		2,280		115,207				3,960	12/15/2037	1
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		09/01/2018	Paydown		7,423	7,423	7,462	7,425		(2)		(2)		7,423				295	01/15/2038	1
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		09/01/2018	Paydown		430,767	430,767	425,260	425,274		5,493		5,493		430,767				14,707	01/15/2038	1
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		09/01/2018	Paydown		298,595	298,595	296,542	297,492		1,103		1,103		298,595				7,919	02/25/2041	1
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		09/01/2018	Paydown		647,788	647,788	627,600	638,778		9,010		9,010		647,788				16,510	03/25/2041	1
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		09/01/2018	Paydown		90,116	90,116	87,955	87,959		2,157		2,157		90,116				3,266	02/15/2038	1
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		09/01/2018	Paydown		120,418	120,418	114,695	114,706		5,712		5,712		120,418				4,035	05/15/2038	1
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		09/01/2018	Paydown		165,072	165,072	163,664	164,344		728		728		165,072				4,200	07/25/2041	1
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		09/01/2018	Paydown		389,588	389,588	376,092	376,120		13,468		13,468		389,588				14,310	06/15/2038	1
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		09/01/2018	Paydown		268,005	268,005	252,153	252,183		15,822		15,822		268,005				8,972	06/15/2038	1
				SUNTRUST CAPITAL MARKETS																	
31402C-PL-0	FN 725027 5.000% 11/01/33		08/28/2018			39,420	36,863	36,399	36,410		2		2		36,412		3,008	3,008	1,290	11/01/2033	1
31402C-PL-0	FN 725027 5.000% 11/01/33		09/01/2018	Paydown		1,741	1,741	1,719	1,720		21		21		1,741				211	11/01/2033	1
				SUNTRUST CAPITAL MARKETS																	
31402C-U6-7	FN 725205 5.000% 03/01/34		08/28/2018			45,044	42,122	41,592	41,604		2		2		41,606		3,437	3,437	1,474	03/01/2034	1
31402C-U6-7	FN 725205 5.000% 03/01/34		09/01/2018	Paydown		2,057	2,057	2,031	2,032		25		25		2,057				244	03/01/2034	1
				SUNTRUST CAPITAL MARKETS																	
31402C-V7-4	FN 725238 5.000% 03/01/34		08/28/2018			101,681	95,085	93,889	93,916		3		3		93,919		7,762	7,762	3,328	03/01/2034	1
31402C-V7-4	FN 725238 5.000% 03/01/34		09/01/2018	Paydown		4,098	4,098	4,046	4,047		50		50		4,098				532	03/01/2034	1
				SUNTRUST CAPITAL MARKETS																	
31402D-GN-4	FN 725705 5.000% 08/01/34		08/28/2018			44,442	41,559	41,013	41,025		2		2		41,027		3,415	3,415	1,455	08/01/2034	1
31402D-GN-4	FN 725705 5.000% 08/01/34		09/01/2018	Paydown		2,064	2,064	2,037	2,038		27		27		2,064				242	08/01/2034	1
31402D-K5-8	FN 725816 6.000% 05/01/34		09/01/2018	Paydown		615	615	628	627		(12)		(12)		615				25	05/01/2034	1
31402D-MP-2	FN 725866 4.500% 09/01/34		09/01/2018	Paydown		102,899	102,899	98,639	98,758		4,142		4,142		102,899				3,026	09/01/2034	1
31402R-SA-8	FN 735913 5.500% 10/01/35		09/01/2018	Paydown		462	462	464	464		(2)		(2)		462				17	10/01/2035	1
				SUNTRUST CAPITAL MARKETS																	
31403D-7K-9	FN 746198 5.000% 10/01/33		08/28/2018			57,588	53,852	53,175	53,187		18		18		53,204		4,384	4,384	1,885	10/01/2033	1
31403D-7K-9	FN 746198 5.000% 10/01/33		09/01/2018	Paydown		601	601	594	594		7		7		601				244	10/01/2033	1
31403D-G6-0	FN 745521 5.500% 04/01/35		09/01/2018	Paydown		1,458	1,458	1,465	1,464		(7)		(7)		1,458				54	04/01/2035	1
31403D-QC-6	FN 745751 5.500% 09/01/35		09/01/2018	Paydown		1,846	1,846	1,856	1,855		(10)		(10)		1,846				64	09/01/2035	1
31403F-ZU-1	FN 747855 4.000% 06/01/19		09/01/2018	Paydown		8,224	8,224	7,863	8,028		196		196		8,224				216	06/01/2019	1
31403J-5L-6	FN 750651 4.500% 09/01/33		09/01/2018	Paydown		1,679	1,679	1,609	1,617		62		62		1,679				50	09/01/2033	1
31403N-4B-0	FN 754218 6.000% 12/01/33		09/01/2018	Paydown		151	151	154	154		(2)		(2)		151				6	12/01/2033	1
31403N-DT-1	FN 753514 6.000% 11/01/33		09/01/2018	Paydown		125	125	127	127		(2)		(2)		125				5	11/01/2033	1
31403N-JK-4	FN 753666 5.500% 11/01/33		09/01/2018	Paydown		491	491	493	493		(3)		(3)		491				18	11/01/2033	1
31403N-UT-2	FN 753994 6.000% 12/01/33		09/01/2018	Paydown		123	123	125	125		(2)		(2)		123				5	12/01/2033	1
31403Q-AE-0	FN 754305 6.000% 12/01/33		09/01/2018	Paydown		44	44	45	45		(1)		(1)		44				2	12/01/2033	1
31404D-E7-9	FN 765258 4.500% 03/01/19		09/01/2018	Paydown		2,859	2,859	2,822	2,838		22		22		2,859				85	03/01/2019	1
31404H-SQ-3	FN 769227 6.000% 11/01/33		09/01/2018	Paydown		67	67	68	68		(1)		(1)		67				3	11/01/2033	1
31404H-TP-4	FN 769258 6.000% 12/01/33		09/01/2018	Paydown		56	56	57	57		(1)		(1)		56				2	12/01/2033	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)
31404L-5Q-9	FN 772255 6.000% 11/01/33		09/01/2018	Paydown		81	81	83	83		(1)		(1)		81				3	11/01/2033	1.
31404W-TV-8	FN 780964 4.500% 05/01/19		09/01/2018	Paydown		19,377	19,377	19,392	19,377						19,377				574	05/01/2019	1.
31406C-DK-1	FN 805706 5.000% 12/01/34		08/28/2018	SUNTRUST CAPITAL MARKETS		13,524	12,646	12,480	12,488		4		4		12,492		1,032	1,032	443	12/01/2034	1.
31406C-DK-1	FN 805706 5.000% 12/01/34		09/01/2018	Paydown		177	177	175	175		2		2		177				59	12/01/2034	1.
31406F-A9-2	FN 808332 6.500% 02/01/35		09/01/2018	Paydown		254	254	260	259		(6)		(6)		254				11	02/01/2035	1.
31406K-GM-6	FN 812104 4.500% 02/01/35		09/01/2018	Paydown		720	720	689	690		30		30		720				22	02/01/2035	1.
31406M-HW-9	FN 813945 4.500% 12/01/20		09/01/2018	Paydown		488	488	481	482		6		6		488				15	12/01/2020	1.
31406W-JA-3	FN 822057 5.500% 07/01/35		09/01/2018	Paydown		217	217	218	218		(1)		(1)		217				8	07/01/2035	1.
31407C-NE-3	FN 826689 5.000% 08/01/35		08/28/2018	SUNTRUST CAPITAL MARKETS		9,312	8,708	8,587	8,589						8,589		723	723	305	08/01/2035	1.
31407C-NE-3	FN 826689 5.000% 08/01/35		09/01/2018	Paydown		1,017	1,017	1,003	1,004		14		14		1,017				74	08/01/2035	1.
31407E-VL-4	FN 828719 7.500% 07/01/35		09/01/2018	Paydown		138	138	145	144		(7)		(7)		138				7	07/01/2035	1.
31408D-5N-0	FN 848753 5.500% 12/01/35		09/01/2018	Paydown		129	129	130	130						129				5	12/01/2035	1.
31408D-K9-4	FN 848220 5.500% 11/01/35		09/01/2018	Paydown		1,263	1,263	1,269	1,269		(5)		(5)		1,263				46	11/01/2035	1.
31409A-PF-0	FN 865422 3.462% 02/01/36		09/04/2018	Paydown		1,692	1,692	1,715	1,711		(20)		(20)		1,692				34	02/01/2036	1.
3140J7-2P-9	FN BM3481 4.000% 02/01/48		09/01/2018	Paydown		467,143	467,143	477,800			(10,657)		(10,657)		467,143				2,306	02/01/2048	1.
3140J8-DH-3	FN BM3703 4.000% 03/01/48		09/01/2018	Paydown		1,276,708	1,276,708	1,313,014			(36,306)		(36,306)		1,276,708				6,762	03/01/2048	1.
31410C-FS-6	FN 884977 6.000% 06/01/36		09/01/2018	Paydown		112	112	113	113		(2)		(2)		112				5	06/01/2036	1.
31410C-VE-9	FN 885413 6.000% 06/01/36		09/01/2018	Paydown		210	210	213	213		(4)		(4)		210				8	06/01/2036	1.
31410D-U7-3	FN 886306 4.321% 07/01/36		09/04/2018	Paydown		218	218	222	221		(3)		(3)		218				5	07/01/2036	1.
31410F-VW-2	FN 888129 5.500% 02/01/37		09/01/2018	Paydown		1,487	1,487	1,493	1,493		(6)		(6)		1,487				53	02/01/2037	1.
31410G-7C-1	FN 889291 5.000% 04/01/23		09/01/2018	Paydown		1,180	1,180	1,180	1,179		1		1		1,180				39	04/01/2023	1.
31410G-CT-8	FN 888482 4.500% 05/01/35		09/01/2018	Paydown		773	773	740	741		32		32		773				23	05/01/2035	1.
31410P-V9-1	FN 893540 6.500% 09/01/36		09/01/2018	Paydown		22	22	23	23		(1)		(1)		22				1	09/01/2036	1.
31410T-ZY-4	FN 897259 7.000% 11/01/36		09/01/2018	Paydown		44	44	45	45		(2)		(2)		44				2	11/01/2036	1.
31410U-RC-8	FN 897883 6.500% 12/01/36		09/01/2018	Paydown		10	10	10	10						10					12/01/2036	1.
31410W-NA-2	FN 899585 6.000% 07/01/37		09/01/2018	Paydown		39	39	40	40		(1)		(1)		39				2	07/01/2037	1.
31410X-4N-3	FN 900929 7.000% 02/01/37		09/01/2018	Paydown		3,069	3,069	3,185	3,171		(101)		(101)		3,069				161	02/01/2037	1.
31411K-LQ-4	FN 910335 6.500% 03/01/37		09/01/2018	Paydown		921	921	943	943		(21)		(21)		921				36	03/01/2037	1.
31411L-KL-4	FN 911199 7.000% 04/01/37		09/01/2018	Paydown		68	68	71	71		(2)		(2)		68				3	04/01/2037	1.
31411V-MM-8	FN 915764 5.500% 03/01/37		09/01/2018	Paydown		241	241	242	242		(1)		(1)		241				10	03/01/2037	1.
31412L-Y8-7	FN 928735 6.500% 10/01/37		09/01/2018	Paydown		58	58	60	60		(1)		(1)		58				2	10/01/2037	1.
31412S-RC-1	FN 933483 6.500% 03/01/38		09/01/2018	Paydown		71	71	73	73		(2)		(2)		71				3	03/01/2038	1.
31412T-B9-3	FN 933964 5.000% 07/01/23		09/01/2018	Paydown		236	236	235	235						236				8	07/01/2023	1.
31413C-HX-0	FN 941346 6.500% 08/01/37		09/01/2018	Paydown		16	16	17	17						16				1	08/01/2037	1.
31413R-2Z-8	FN 953592 5.500% 01/01/38		09/01/2018	Paydown		305	305	306	306		(1)		(1)		305				12	01/01/2038	1.
31413S-BF-0	FN 953738 7.000% 11/01/37		09/01/2018	Paydown		25	25	26	26		(1)		(1)		25				1	11/01/2037	1.
31414K-U7-3	FN 968706 5.500% 02/01/38		09/01/2018	Paydown		77	77	78	78						77				3	02/01/2038	1.
31414M-Q6-6	FN 970377 6.500% 03/01/38		09/01/2018	Paydown		103	103	105	105		(2)		(2)		103				4	03/01/2038	1.
31414P-ZN-2	FN 972449 6.500% 03/01/38		09/01/2018	Paydown		42	42	43	43		(1)		(1)		42				2	03/01/2038	1.
31414P-ZT-9	FN 972454 6.500% 02/01/38		09/01/2018	Paydown		7	7	7	7						7					02/01/2038	1.
31414R-4T-9	FN 974334 7.000% 03/01/38		09/01/2018	Paydown		3	3	3	3						3					03/01/2038	1.
31414R-4V-4	FN 974336 6.000% 03/01/38		09/01/2018	Paydown		17	17	18	18						17				1	03/01/2038	1.
31414R-4W-2	FN 974337 6.500% 03/01/38		09/01/2018	Paydown		1	1	1	1						1					03/01/2038	1.
31414R-4X-0	FN 974338 7.000% 03/01/38		09/01/2018	Paydown		7	7	7	7						7					03/01/2038	1.
31414R-5B-7	FN 974342 6.500% 03/01/38		09/01/2018	Paydown		18	18	18	18						18				1	03/01/2038	1.
31414R-5C-5	FN 974343 7.000% 03/01/38		09/01/2018	Paydown		8	8	8	8						8					03/01/2038	1.
31414R-B5-3	FN 973560 4.500% 03/01/23		09/01/2018	Paydown		169	169	166	166		3		3		169				5	03/01/2023	1.
31414R-WJ-0	FN 974149 5.500% 02/01/38		09/01/2018	Paydown		81	81	81	81						81				3	02/01/2038	1.
31414T-JR-3	FN 975572 4.500% 06/01/23		09/01/2018	Paydown		624	624	613	615		10		10		624				17	06/01/2023	1.
31415L-LF-2	FN 983326 5.000% 07/01/23		09/01/2018	Paydown		426	426	425	425		1		1		426				14	07/01/2023	1.
31418B-MF-0	FN MA2157 4.000% 01/01/45		09/01/2018	Paydown		611,396	611,396	653,812	653,025		(41,629)		(41,629)		611,396				17,254	01/01/2045	1.
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		09/01/2018	Paydown		6,105	6,105								6,105					07/26/2024	6*
57586N-RR-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 4.786% 12/01/32		09/17/2018	Call 100.0000		80,000	80,000	80,874	80,000						80,000				2,906	12/01/2032	1FE
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/04/2018	Call 100.0000		560,000	560,000	552,357	553,825		161		161		553,986		6,014	6,014	35,067	09/01/2031	2FE

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)
761114-BQ-9	RESR 11 F PAC 8.700% 02/01/19		09/01/2018	Paydown		1,342	1,342	1,200	1,278	44	20		64		1,342				74	02/01/2019	6*
77876N-AK-4	LFR 6 I PAC 9.400% 08/20/19		07/20/2018	Paydown		427	427	422	426		1		1		427				24	08/20/2019	6*
783760-RQ-6	RYL 86 F SEQ 8.750% 04/01/19		09/01/2018	Paydown		120	120	107	120						120				7	04/01/2019	6*
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2018	Call 100.0000		1,985,000	1,985,000	1,985,000	1,985,000						1,985,000				75,906	02/01/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						650,445,689	628,590,428	623,160,805	472,593,119	44	189,787		189,831		626,828,361		23,617,321	23,617,321	19,714,327	XXX	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		09/16/2018	Paydown		198,624	198,624	198,622			2		2		198,624				6,945	01/16/2038	3AM
00039#-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		09/30/2018	Redemption 100.0000		235,930	235,930	235,930	235,930						235,930				5,900	12/31/2024	1
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		09/01/2018	Paydown		160,278	160,278	163,684	160,966		(688)		(688)		160,278				6,740	12/25/2032	1FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		09/01/2018	Paydown		429,793	429,793	438,590	433,778		(3,986)		(3,986)		429,793				16,381	02/25/2033	1FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		09/01/2018	Paydown		197,154	197,154	195,529	195,600		1,555		1,555		197,154				7,360	05/25/2033	1FM
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23		09/28/2018	Redemption 100.0000		160,120	160,120	160,520	160,515		(395)		(395)		160,120				916	11/10/2023	3FE
001021-AK-0	AE EUROPE HLDGS INC SR-UNSEC 10/23/23		09/14/2018	Redemption 100.0000		463,846	463,846	459,208	459,769		4,077		4,077		463,846				12,922	10/23/2023	4
00110A-AE-4	AEP 5.3063 07/01/20 5.306% 07/01/20		07/01/2018	Redemption 100.0000		16,142,465	16,142,465	17,780,227	16,449,221		(306,757)		(306,757)		16,142,465				856,568	07/01/2020	1FE
00164D-AP-8	AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS 12/15/23		09/28/2018	Redemption 100.0000		20,375	20,375	20,460	20,452		(77)		(77)		20,375				559	12/15/2023	3FE
00167J-AB-3	AM CONSERVATION GROUP INC SR-UNSEC 10/31/22		07/02/2018	Redemption 100.0000		23,265	23,265	23,068	23,095		170		170		23,265				757	10/31/2022	5*
00186U-AB-5	A PLACE FOR MOM-INC. SR-UNSEC 08/10/24		09/28/2018	Redemption 100.0000		30,008	30,008	29,882	25,128		122		122		30,008				1,044	08/10/2024	5
00190N-AJ-8	PODS LLC PODS LLC 11/21/24		09/28/2018	Redemption 100.0000		10,496	10,496	10,470			26		26		10,496				132	11/21/2024	4FE
00248*-AB-8	AWP INC SR-UNSEC 06/07/21		07/02/2018			31,250	31,250	30,938	31,016		234		234		31,250				1,556	06/07/2021	4
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		09/01/2018	Paydown			52,270	37,210	40,413		814		814		41,227		(41,227)	(41,227)	1,820	01/25/2032	1FM
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		07/01/2018	Paydown		1,598	1,598	1,597	1,595		3		3		1,598				57	03/25/2033	1FM
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		09/01/2018	Redemption 100.0000		214,672	214,672	214,672	214,672						214,672				5,368	08/01/2024	1
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/02/22		09/28/2018	Redemption 100.0000		132,888	132,888	132,901	132,896		(9)		(9)		132,888				5,034	07/02/2022	5FE
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		09/02/2018	Paydown		1,034,269	1,034,269	1,034,007			261		261		1,034,269				5,650	12/02/2033	1FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 3.791% 04/25/34		09/25/2018	Paydown		27,615	27,615	24,968	25,451		2,164		2,164		27,615				661	04/25/2034	1FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.230% 11/25/39		08/01/2018	Paydown		100,158	100,158	92,862	93,523		6,635		6,635		100,158				3,181	11/25/2039	1FM
00488P-AK-1	ACRISURE LLC ACRISURE LLC 11/22/23		09/28/2018	Redemption 100.0000		10,500	10,500	10,487			13		13		10,500				130	11/22/2023	4FE
00507V-AE-9	ACTIVISION BLIZZARD SR UNSEC 6.125% 09/15/23		08/16/2018	Call 103.3132		29,082,670	28,150,000	29,212,500	28,718,711		(131,555)		(131,555)		28,587,156		(437,156)	(437,156)	2,517,965	09/15/2023	2FE
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 3.196% 06/25/35		09/25/2018	Paydown		470,002	470,002	428,415	451,524		18,478		18,478		470,002				8,399	06/25/2035	1FM
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		09/15/2018	Redemption 100.0000		19,417	19,417	19,417	19,417						19,417				597	10/15/2047	1FE
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25		09/28/2018	Redemption 100.0000		13,313	13,313	13,313							13,313				268	03/13/2025	3FE
00790*-AA-2	AERA ENERGY CTL PT TRUST 2011-SR-SEC 4.723% 06/15/19		09/15/2018	Redemption 100.0000		847,751	847,751	847,751	847,751						847,751				26,704	06/15/2019	1
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		09/15/2018	Redemption 100.0000		99,979	99,979	99,979	99,979						99,979				2,489	07/15/2036	1

SCHEDULE D - PART 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)
00866@-AC-5	AHEAD LLC 06/29/23		07/13/2018	Redemption 100.0000		1,739,453	1,739,453	1,739,453							1,739,453				3,508	06/29/2023	4Z
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		09/15/2018	Redemption 100.0000		21,166	21,166	21,166	21,166						21,166				973	10/15/2032	2
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		09/30/2018	Redemption 100.0000		614,204	614,204	614,204	614,204						614,204				25,612	03/31/2042	2
01310T-AS-8	ALBERTSON'S LLC ALBERTSON'S LLC 08/25/21		09/28/2018	Redemption 100.0000		137,202	137,202	135,299	135,510		1,692		1,692		137,202				4,791	08/25/2021	3FE
01310T-AU-3	ALBERTSON'S LLC ALBERTSON'S LLC 06/22/23		09/28/2018	Redemption 100.0000		7,600	7,600	7,503	7,510		90		90		7,600				284	06/22/2023	3FE
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		09/15/2018	Redemption 100.0000		21,179	21,179	21,179	21,179						21,179				979	03/15/2034	2
01642P-AW-6	ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24		09/28/2018	Redemption 100.0000		45,000	45,000	45,177	45,171		(171)		(171)		45,000				1,631	04/04/2024	4FE
02079#-AB-4	ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20		09/28/2018	Redemption 100.0000		12,375	12,375	12,375	12,375						12,375				595	05/12/2020	5
02079#-AD-0	ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20		09/28/2018	Redemption 100.0000		20,625	20,625	20,573	20,582		43		43		20,625				942	05/12/2020	5
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		09/01/2018	Paydown		528,333	622,256	262,506	262,506		304,921		304,921		567,427		(39,094)	(39,094)	24,888	08/25/2036	1FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		09/01/2018	Paydown		327,708	418,054	163,296	165,383		197,651		197,651		363,034		(35,326)	(35,326)	16,420	04/25/2037	1FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		09/01/2018	Paydown		111,990	188,758	42,851	42,768		84,686		84,686		127,454		(15,463)	(15,463)	7,517	01/25/2047	1FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 2.666% 02/25/37		09/25/2018	Paydown		101,036	150,682	56,124	56,829		62,574		62,574		119,403		(18,366)	(18,366)	2,224	02/25/2037	1FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		09/01/2018	Paydown		285,563	329,776	72,603	72,662		222,919		222,919		295,581		(10,018)	(10,018)	12,599	03/25/2037	1FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		09/01/2018	Paydown		301,158	316,396	158,574	160,570		148,585		148,585		309,154		(7,997)	(7,997)	12,044	07/25/2037	1FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		09/01/2018	Paydown		450,789	453,479	265,082	265,651		186,732		186,732		452,383		(1,594)	(1,594)	18,664	09/25/2037	1FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		09/01/2018	Paydown		237,100	251,704	54,935	55,380		185,224		185,224		240,604		(3,503)	(3,503)	9,866	08/25/2037	1FM
02474R-AF-0	ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23		09/28/2018	Redemption 100.0000		84,573	84,573	84,611			(38)		(38)		84,573				1,665	10/31/2023	4FE
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		09/01/2018	Paydown		494,093	494,093	419,979	463,184		30,910		30,910		494,093				19,278	12/25/2035	1FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 3.944% 10/25/34		09/04/2018	Paydown		732,293	732,293	709,409	712,555		19,738		19,738		732,293				18,701	10/25/2034	1FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 4.034% 09/25/45		09/04/2018	Paydown		560,112	560,112	526,758	530,158		29,954		29,954		560,112				14,449	09/25/2045	1FM
02690#-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		09/01/2018	Paydown		3,334	3,334				3,334		3,334		3,334				157	02/18/2024	6*
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		09/01/2018	Paydown		4,000	4,000	4,000	3,700	300			300		4,000				184	05/18/2023	6*
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3-2Z 6.500% 12/18/23		09/01/2018	Paydown		5,016	5,016	4,948	4,640	376			376		5,016				217	12/18/2023	6*
03040#-AF-9	AMERICAN WATER CAPITAL CORP E-SR 5.620% 03/29/19		09/11/2018	Call 101.4754		7,407,702	7,300,000	7,300,000	7,300,000						7,300,000				497,449	03/29/2019	1
03040#-AG-7	AMERICAN WATER CAPITAL CORP F-SR 5.770% 03/29/22		09/11/2018	Call 108.2825		8,337,754	7,700,000	7,700,000	7,700,000						7,700,000				1,059,830	03/29/2022	1
03072S-JC-0	AMSI 2003-8 AF4 STEP AFC SEQ 5.820% 10/25/33		09/01/2018	Paydown		196,507	196,507	196,488	196,395		112		112		196,507				7,719	10/25/2033	1FM
03072S-KZ-7	AMSI 2003-10I AF5 STEP AFC SEQ 5.209% 12/25/33		09/01/2018	Paydown		230,550	230,550	230,461	230,403		147		147		230,550				8,354	12/25/2033	1FE
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.495% 05/25/34		09/01/2018	Paydown		468,071	468,071	468,071	468,071						468,071				14,550	05/25/2034	1FM
031100-C@-7	AMETEK INC E-SR 7.080% 09/17/18		09/17/2018	Maturity		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				2,053,200	09/17/2018	2

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)
	AMSPEC SERVICES INC SR-UNSEC			Redemption 100.0000																	
03217F-AC-3	07/01/22		07/02/2018			16,201,820	16,201,820	16,080,088	10,152,059		100,318		100,318		16,201,820				417,096	07/01/2022	4
	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.200%																				
035240-AB-6	08/01/18		08/01/2018	Maturity		35,000,000	35,000,000	35,114,450	35,041,885		(41,885)		(41,885)		35,000,000				770,000	08/01/2018	1FE
037411-AR-6	APACHE CORP SR UNSEC 6.000% 01/15/37		08/27/2018	Call 113.1130		1,506,665	1,332,000	1,326,992	1,327,891		78		78		1,327,969		4,031	4,031	263,243	01/15/2037	2FE
037411-AV-7	APACHE CORP SR UNSEC 6.900% 09/15/18		09/15/2018	Maturity		20,000,000	20,000,000	19,283,400	19,930,632		69,368		69,368		20,000,000				1,380,000	09/15/2018	2FE
037411-AZ-8	APACHE CORP SR UNSEC 3.250% 04/15/22		08/24/2018	Call 96.9500		4,035,059	4,162,000	4,147,891	4,155,406		932		932		4,156,338		5,662	5,662	(10,839)	04/15/2022	2FE
037411-BD-6	APACHE CORP SR UNSEC 2.625% 01/15/23		08/24/2018	Call 94.2040		6,012,099	6,382,000	6,348,112	6,364,067		2,171		2,171		6,366,238		15,762	15,762	(184,224)	01/15/2023	2FE
	APOLLON ONE CORP-WAG CHARLESTO SR-SEC			Redemption 100.0000																	
03765#-AA-5	6.650% 09/15/34		09/15/2018			32,751	32,751	32,751	32,751						32,751				1,453	09/15/2034	2
	PRIME SECURITY SERVICES BOR PRIME SECURITY			Redemption 100.0000																	
03765V-AH-3	SERVICES BOR 05/02/22		09/28/2018			91,226	91,226	91,226	91,226						91,226				2,846	05/02/2022	3FE
03766E-AB-3	AASET 2016-2 A SEQ 4.212% 11/15/41		09/15/2018	Paydown		134,400	134,400	134,396	134,396		4		4		134,400				3,774	11/15/2041	1FE
03766K-AA-1	AASET 2016-1A A ARB SEQ 4.875% 03/17/36		09/15/2018	Paydown		193,000	193,000	190,249	190,450		2,550		2,550		193,000				6,272	03/17/2036	1FE
	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC			Redemption 100.0000																	
03785#-AA-9	4.140% 06/15/28		09/15/2018			343,235	343,235	344,951	344,944		(1,709)		(1,709)		343,235				9,476	06/15/2028	1Z
03789X-AA-6	DIN 2014-1 A2 SEQ 4.277% 09/05/44		09/05/2018	Paydown		45,690	45,690	46,478	46,239		(549)		(549)		45,690				1,466	09/05/2044	3AM
	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450%																				
03927N-AA-1	12/21/42		09/01/2018	Paydown		53,606	53,606	34,070	35,058		18,548		18,548		53,606				2,088	12/21/2042	1AM
	ARCAP 2004 RR3 C MEZ CDO-CRE CDO 5.160%																				
03927P-AF-5	09/21/45		09/01/2018	Paydown			1												186	09/21/2045	6FE
	CHILL MERGER SUB INC CHILL MERGER SUB INC			Redemption 100.0000																	
03970J-AD-0	03/20/24		09/28/2018			31,698	31,698	31,777			(79)		(79)		31,698				877	03/20/2024	4FE
	ARSI 2004-W7 M1 MEZ FLT STEP NAS 3.041%																				
040104-JB-8	05/25/34		09/25/2018	Paydown		282,794	282,794	207,324	243,854		38,940		38,940		282,794				5,066	05/25/2034	1FM
	ARSI 2004-W8 A2 FLT STEP NAS 3.176%																				
040104-JJ-1	05/25/34		07/26/2018	PERFORMANCE TRUST CAP		3,512,664	3,502,812	3,079,216	3,342,511		31,478		31,478		3,373,988		138,676	138,676	58,003	05/25/2034	1FM
	ARSI 2004-W8 A2 FLT STEP NAS 3.176%																				
040104-JJ-1	05/25/34		07/25/2018	Paydown		82,652	82,652	72,657	78,869		3,782		3,782		82,652				1,334	05/25/2034	1FM
	NASCO HEALTHCARE INC SR-UNSEC			Redemption 100.0000																	
040448-A*-3	06/30/21		09/28/2018			38,380	38,380	38,188	38,257		123		123		38,380				1,493	06/30/2021	5
				Redemption 100.0000																	
04262B-AC-4	ARNOTT LLC SR-UNSEC 06/15/24		07/02/2018			23,000	23,000	22,770	22,784		216		216		23,000				775	06/15/2024	5*
	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 3.403%																				
04541G-EL-2	06/15/33		09/17/2018	Paydown		78,810	78,810	74,574	78,810						78,810				1,531	06/15/2033	1FM
	ABSHE 2005-HE8 M2 MEZ FLT STEP 2.666%																				
04541G-UP-5	11/25/35		07/12/2018	WELLS FARGO		8,540,985	8,549,000	7,448,316	8,057,724		72,414		72,414		8,130,138		410,847	410,847	106,988	11/25/2035	1FM
	ASSOCIATED ELECTRIC COOP INC. 3.580%			Redemption 100.0000																	
04560*-AK-0	05/31/47		08/31/2018			242,398	242,398	242,398	242,398						242,398				6,508	02/28/2047	1
	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC			Redemption 100.0000																	
04575X-AC-8	08/02/21		07/02/2018			33,098	33,098	32,767	32,847		251		251		33,098				964	08/02/2021	4
	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC			Redemption 100.0000																	
04575X-AD-6	08/01/22		07/02/2018			12,297	12,297	12,174	12,197		100		100		12,297				441	08/01/2022	4
	ASSUREDPARTNERS INC ASSUREDPARTNERS INC			Redemption 100.0000																	
04621H-AK-9	10/22/24		09/28/2018			58,464	58,464	58,521	52,750		(56)		(56)		58,464				2,033	10/22/2024	4FE
				Redemption 100.0000																	
04649V-AT-7	ASURION LLC ASURION LLC 08/04/22		09/28/2018			107,117	107,117	107,653	107,614		(497)		(497)		107,117				3,810	08/04/2022	4FE
				Redemption 100.0000																	
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		09/28/2018			3,731	3,731	3,748			(17)		(17)		3,731				91	11/03/2023	4FE
	ATLANTA FALCONS STADIUM CO-LLC 3.590%			Redemption 100.0000																	
04774#-AA-0	09/01/42		09/01/2018			433,229	433,229	433,229	433,229						433,229				15,553	09/01/2042	2FE
	ATLANTA FALCONS STADIUM CO-LLC 3.590%			Redemption 100.0000																	
04774#-AB-8	09/01/42		09/01/2018			305,809	305,809	305,809	305,809						305,809				10,979	09/01/2042	2FE
048312-AG-7	ACETF 2003-1 A3 SEQ 5.050% 10/20/20		07/20/2018	Paydown		595,040	595,040	594,826	595,297		(256)		(256)		595,040				22,537	10/20/2020	1FE
	AUTOMOTIVE REMARKETING GROUP I SR-UNSEC			Redemption 100.0000																	
05333#-AB-9	03/20/20		09/28/2018			85,972	85,972	85,129	79,246		635		635		85,972				4,566	03/20/2020	4
				Redemption 0.0000																	
05365@-AA-4	AVETTA LLC SR-UNSEC 04/10/24		09/28/2018								296		296						472	04/10/2024	4Z

SCHEDULE D - PART 4

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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)
	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR			Redemption 100.0000																	
05377J-AP-7	RENTAL LLC 02/13/25		09/28/2018			23,121	23,121	23,150			(29)		(29)		23,121				543	02/13/2025	2FE
	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER			Redemption 100.0000																	
05400K-AB-6	1 US 04/03/22		07/13/2018			(76,900)	(76,900)	(77,048)	(76,900)						(76,900)					04/03/2022	3FE
	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER																				
05400K-AB-6	1 US 04/03/22		07/13/2018	Taxable Exchange		76,918	76,900	77,048	76,900		128		128		77,028		(110)	(110)	572,526	04/03/2022	3FE
	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 2.687%																				
054900-AJ-7	05/26/46		09/04/2018	Paydown		1,110,427	1,110,427	971,623	1,008,226		102,200		102,200		1,110,427				16,718	05/26/2046	6*
	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 2.426%																				
05530V-AA-7	04/25/37		09/25/2018	Paydown		60,714	60,714	54,036	55,687		5,027		5,027		60,714				830	04/25/2037	1FM
	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 2.356%																				
05530V-AB-5	04/25/37		09/25/2018	Paydown		167,268	167,268	148,869	153,423		13,845		13,845		167,268				2,209	04/25/2037	1FM
	BGS HUNTSVILLE 2016 CTL PT TRU 3.470%			Redemption 100.0000																	
055848-AA-9	08/15/35		09/15/2018			461,167	461,167	461,167	461,167						461,167				10,677	11/15/2033	1FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		09/25/2018	Paydown		496,797	496,797	496,671	496,682		115		115		496,797				9,778	05/25/2029	1FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		09/25/2018	Paydown		164,164	164,164	164,140	164,142		21		21		164,164				3,561	05/25/2029	2AM
	FEDEX CTL PT TRUST-SER 2017A-F 4.260%			Redemption 100.0000																	
05587*-AA-8	03/15/37		09/15/2018			196,110	196,110	196,110	196,110						196,110				5,571	03/15/2037	1FE
	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425%			Redemption 100.0000																	
05606*-AB-3	01/31/36		09/30/2018			126,035	126,035	121,262	121,770		4,264		4,264		126,035				3,719	01/31/2036	3
	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600%			Redemption 100.0000																	
05606*-AC-1	01/31/36		09/30/2018			34,263	34,263	34,263	34,263						34,263				1,051	01/30/2036	3
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		09/02/2018	Paydown		572,482	572,482	572,468	572,469		13		13		572,482				11,303	10/04/2032	1FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		09/02/2018	Paydown		143,110	143,110	143,101	143,102		8		8		143,110				3,438	10/04/2032	2AM
	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22			Redemption 100.0000																	
05643#-AA-6			09/30/2018			1,822,500	1,822,500	1,822,500	1,822,500						1,822,500				93,494	09/30/2022	1
	BADGER SPORTSWEAR ACQUISITION SR-UNSEC			Redemption 100.0000																	
05655F-AC-7	09/09/23		09/28/2018			29,230	29,230	28,943	28,976		253		253		29,230				1,409	09/09/2023	5
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		09/01/2018	Paydown		14,877	14,877	13,942	14,086		791		791		14,877				595	11/25/2032	1FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		09/01/2018	Paydown		31,442	31,442	31,888	31,865		(422)		(422)		31,442				1,257	11/25/2032	1FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		09/01/2018	Paydown		32,006	32,006	31,307	31,308		698		698		32,006				1,182	11/25/2034	1FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		09/01/2018	Paydown		175,603	175,603	156,600	157,570		18,032		18,032		175,603				6,481	10/25/2035	1FM
05947U-MJ-4	BACM 2003-2 H SUB CSTR 5.961% 03/11/41		08/01/2018	Paydown		3,689,218	3,689,218	3,394,330	3,673,398		15,820		15,820		3,689,218				141,249	03/11/2041	1FM
	BACM 2003-2 J SUB CSTR AFC 5.329% 03/11/41																				
05947U-MK-1			09/01/2018	Paydown		2,819,597	2,819,597	2,142,611	2,774,601		44,995		44,995		2,819,597				104,088	03/11/2041	1FM
	BACM 2004-4 XC IO CSTR NTL 0.086% 07/10/42																				
05947U-WF-1			09/01/2018	Paydown															927	07/10/2042	6*
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		09/01/2018	Paydown		51,048	54,169	40,627	41,100		12,422		12,422		53,523		(2,475)	(2,475)	2,091	06/25/2035	1FM
05948K-C9-8	BOAA 2005-6 CB1 NAS 5.500% 07/25/35		09/01/2018	Paydown		248,793	235,086	239,501	236,876		(1,286)		(1,286)		235,590		13,202	13,202	9,560	07/25/2035	2FM
05948K-F2-0	BOAA 2005-6 5A1 NAS 5.500% 07/25/35		09/01/2018	Paydown		211,082	240,065	219,803	219,885		17,765		17,765		237,650		(26,568)	(26,568)	8,795	07/25/2035	2FM
05948K-F3-8	BOAA 2005-6 5A2 SEQ AS 5.500% 07/25/35		09/01/2018	Paydown		26,233	29,834	20,832	21,284		7,728		7,728		29,012		(2,780)	(2,780)	1,093	07/25/2035	1FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		09/01/2018	Paydown		250,983	259,737	163,771	165,609		91,173		91,173		256,782		(5,799)	(5,799)	9,680	10/25/2035	1FM
	BOAMS 2003-J B1 SUB CSTR NAS 3.798%																				
05948X-YR-6	11/25/33		09/01/2018	Paydown		264,514	264,514	245,667	246,844		17,669		17,669		264,514				6,450	11/25/2033	1FM
	BOAMS 2004-G 3A1 CSTR PT SSNR AS 4.552%																				
05949A-LK-4	08/25/34		09/01/2018	Paydown		1,097,846	1,097,846	906,967	849,515		248,331		248,331		1,097,846				27,901	08/25/2034	1FM
05949A-RE-2	BOAMS 2004-H 2A2 CSTR AS 4.504% 09/25/34		09/01/2018	Paydown		193,414	193,414	189,787	193,414						193,414				4,561	09/25/2034	1FM
	BOAMS 2004-9 1A3 SEQ SSNR AS 5.500%																				
05949A-VN-7	11/25/34		09/01/2018	Paydown		34,045	34,045	33,274	33,275		770		770		34,045				1,240	11/25/2034	1FM
	BOAMS 2004-K 2A1 CSTR PT AS 3.593% 12/25/34																				
05949A-XG-0			09/01/2018	Paydown		200,515	200,515	196,004	196,348		4,167		4,167		200,515				4,398	12/25/2034	1FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		09/01/2018	Paydown		96,115	100,388	92,404	93,110		7,173		7,173		100,283		(4,168)	(4,168)	3,714	09/25/2035	4FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		09/01/2018	Paydown		122,008	132,591	91,066	74,268		53,686		53,686		127,953		(5,945)	(5,945)	5,440	03/25/2036	1FM
	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36																				
05949T-BF-5			09/01/2018	Paydown		201,345	204,160	131,557	133,275		69,736		69,736		203,011		(1,666)	(1,666)	6,610	01/25/2036	1FM
	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000%																				
05949Y-AC-2	05/25/36		09/01/2018	Paydown		7,443	18,077	12,490	12,682		2,356		2,356		15,038		(7,595)	(7,595)	720	05/25/2036	1FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		09/01/2018	Paydown		9,326	22,652	11,217	11,217		4,699		4,699		15,916		(6,590)	(6,590)	902	05/25/2036	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)
	BAFC 2006-G 2A5 FLT STEP AFC IRC PT 2.462%																				
05950M-AF-7	07/20/36		08/20/2018	Paydown		640,864	640,864	596,004	604,587		36,277		36,277		640,864				8,908	07/20/2036	1FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		09/01/2018	Paydown		341,666	341,666	339,304	339,340		2,326		2,326		341,666				13,678	09/25/2036	2FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		09/01/2018	Paydown		863,212	915,055	861,311	866,922		46,728		46,728		913,651		(50,439)	(50,439)	37,758	08/25/2036	3FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		09/01/2018	Paydown		75,271	84,314	22,865	5,705		70,475		70,475		76,179		(909)	(909)	3,185	09/25/2036	1FM
	BAFC 2006-I 1A1 CSTR SSNR AS 4.151%																				
05951V-AA-7	12/20/36		09/01/2018	Paydown		1,341,517	1,341,517	1,282,364	1,282,364		59,153		59,153		1,341,517				32,045	12/20/2036	1FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		09/01/2018	Paydown		178	178	182	178						178				8	04/20/2032	1FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		09/01/2018	Paydown		10,091	10,091	9,713	9,725		366		366		10,091				437	07/20/2032	1FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		09/01/2018	Paydown		60,306	60,306	58,424	58,492		1,814		1,814		60,306				2,209	09/20/2034	1FM
	BAFC 2005-D B1 SUB CSTR NAS 4.205% 05/25/35																				
06051G-DQ-9			09/01/2018	Paydown		166,965	166,965	158,408	158,827		8,138		8,138		166,965				4,200	05/25/2035	1FM
	BARRICK NA FINANCE LLC CO.GUARNT 4.400%																				
06849R-AF-9	05/30/21		07/17/2018	Call 104.2727		20,854,546	20,000,000	19,988,064	19,995,684		644		644		19,996,328		3,672	3,672	1,409,435	05/30/2021	2FE
	BASS PRO GROUP LLC BASS PRO GROUP LLC			Redemption 100.0000																	
07014Q-AK-7	09/25/24		09/28/2018			97,500	97,500	96,525	96,647		853		853		97,500				4,229	09/25/2024	4FE
	BEACON ROOFING SUPPLY INC BEACON ROOFING			Redemption 100.0000																	
07368R-AD-3	SUPPLY INC 01/02/25		09/30/2018			32,500	32,500	32,478			22		22		32,500				885	01/02/2025	4FE
	BSCMS 2004-T16 X1 IO CSTR NTL 0.481%																				
07383F-V5-4	02/13/46		09/01/2018	Paydown				3,083	3,083		(3,083)		(3,083)						5,754	02/13/2046	6*
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 3.904% 04/25/34		09/01/2018	Paydown		50,491	50,491	50,317	50,321		169		169		50,491				1,257	04/25/2034	1FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 3.982% 07/25/34		09/01/2018	Paydown		827,541	827,541	828,058	827,468		72		72		827,541				21,922	07/25/2034	1FM
	BALTA 2004-12 1A1 FLT STEP AFC SSNR 2.916%			MORGAN STANLEY & CO.																	
07386H-NQ-0	01/25/35		09/19/2018	INC.		3,102,019	3,110,768	2,636,376	2,783,373		78,046		78,046		2,861,419		240,600	240,600	59,318	01/25/2035	1FM
	BALTA 2004-12 1A1 FLT STEP AFC SSNR 2.916%																				
07386H-NQ-0	01/25/35		08/27/2018	Paydown		200,366	200,366	169,810	179,278		21,088		21,088		200,366				3,077	01/25/2035	1FM
	BEAR SWAMP FINANCE LTD PTNSP SR 4.890%			Redemption 100.0000																	
07387#-AA-2	10/08/25		09/30/2018			162,346	162,346	162,346	162,346						162,346				9,392	10/08/2025	2FE
	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 3.191%																				
073879-KC-1	11/25/34		09/25/2018	Paydown		285,667	285,667	250,281	263,119		22,548		22,548		285,667				5,840	11/25/2034	1FM
	BSABS 2005-AC1 A CSTR STEP AFC 6.000%																				
073879-QE-1	02/25/35		09/01/2018	Paydown		342,512	342,512	268,646	253,756		88,756		88,756		342,512				13,734	02/25/2035	1FM
	BSABS 2005-AC2 1A STEP AFC 5.250% 04/25/35																				
073879-SL-3			09/01/2018	Paydown		335,440	335,440	270,427	251,329		84,111		84,111		335,440				9,521	04/25/2035	1FM
	BSARM 2006-1 A1 XRESET FLT DLY AFC S 3.670%																				
07387A-GZ-2	02/25/36		09/04/2018	Paydown		589,499	589,499	565,163	573,864		15,635		15,635		589,499				14,272	02/25/2036	1FM
	BSABS 2007-HE7 1A1 FLT IRC SSNR 3.216%																				
07387V-AA-7	10/25/37		09/25/2018	Paydown		202,607	202,607	186,576	190,251		12,357		12,357		202,607				3,834	10/25/2037	1FM
	BEAR STEARNS COS LLC CO.GUARNT 4.650%																				
073902-CD-8	07/02/18		07/02/2018	Maturity		40,000,000	40,000,000	39,009,200	39,952,370		47,630		47,630		40,000,000				1,860,000	07/02/2018	1FE
073945-AJ-6	BSCMS 2007-T28 B SUB CSTR 5.731% 09/11/42		09/01/2018	Paydown		785,787	785,787	781,327	781,327		4,460		4,460		785,787				32,641	09/11/2042	1FM
073945-AL-1	BSCMS 2007-T28 C SUB CSTR 5.731% 09/11/42		09/01/2018	Paydown		173,439	173,439	159,563	164,962		19,568	11,091	8,477		173,439				7,429	09/11/2042	1FM
	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 2.386%																				
07400N-AA-8	06/25/47		09/25/2018	Paydown		120,463	120,463	100,135	100,913		19,549		19,549		120,463				1,553	06/25/2047	1FM
	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 2.396%																				
07400N-AS-9	06/25/37		09/25/2018	Paydown		677,548	677,548	600,390	605,525		72,023		72,023		677,548				8,849	06/25/2037	1FM
	BERLIN PACKAGING LLC BERLIN PACKAGING LLC			Redemption 100.0000																	
08511L-AQ-1	11/07/25		09/28/2018			37,688	37,688	37,612			75		75		37,688				563	11/07/2025	4FE
	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP			Redemption 100.0000																	
08579J-AX-0	INC 10/01/22		07/10/2018			2,955,900	2,955,900	2,964,413			(8,513)		(8,513)		2,955,900				37,501	10/01/2022	3FE
	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP			Redemption 100.0000																	
08579J-AY-8	INC 01/19/24		09/28/2018			3,139	3,139	3,148			(9)		(9)		3,139				58	01/19/2024	3FE
	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			Redemption 100.0000																	
08860@-AA-8	5.697% 12/15/31		09/15/2018			33,244	33,244	33,244	33,244						33,244				1,263	12/15/2031	2
	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC			Redemption 100.0000																	
08862@-AA-6	6.210% 09/15/30		09/15/2018			45,786	45,786	46,029	45,938		(152)		(152)		45,786				1,896	09/15/2030	2
	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			Redemption 100.0000																	
08864#-AA-2	6.320% 10/15/33		09/15/2018			28,819	28,819	28,819	28,819						28,819				1,215	10/15/2033	2

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)
08866#-AA-0	WELLS FARGO BK NW-N.A. SR-SEC 6.660% 01/15/34		09/15/2018	Redemption 100.0000		31,609	31,609	31,609	31,609						31,609				1,404	01/15/2034	2
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		09/15/2018	Redemption 100.0000		33,696	33,696	33,696	33,696						33,696				1,510	12/15/2033	2
08867@-AA-1	WELLS FARGO BK NW-N.A. SR-SEC 6.570% 03/15/34		09/15/2018	Redemption 100.0000		30,976	30,976	30,976	30,976						30,976				1,357	03/15/2034	2
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		09/15/2018	Redemption 100.0000		41,036	41,036	41,036	41,036						41,036				1,875	08/15/2033	2
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		09/15/2018	Redemption 100.0000		50,639	50,639	50,639	50,639						50,639				2,314	03/15/2034	2
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		09/15/2018	Redemption 100.0000		258,471	258,471	258,471	258,471						258,471				11,186	06/15/2032	1
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		09/15/2018	Redemption 100.0000		30,407	30,407	30,407	30,407						30,407				1,383	07/15/2033	2
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		09/15/2018	Redemption 100.0000		23,553	23,553	23,553	23,553						23,553				949	01/15/2037	2
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		09/15/2018	Redemption 100.0000		57,801	57,801	57,801	57,801						57,801				1,535	06/15/2032	1
09238@-AA-1	BLACKHAWK INDUSTRIAL DISTRIBUT SUB 13.000% 07/09/20		09/17/2018	Redemption 100.0000		26,087,673	26,087,673	26,087,673	25,236,508						26,087,673				806,971	07/09/2020	5
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		09/15/2018	Redemption 100.0000		522,640	522,640	522,640	522,640						522,640				12,547	09/15/2025	1
097014-AM-6	BOEING CAPITAL CORP SR UNSEC 2.900% 08/15/18		08/15/2018	Maturity		1,344,000	1,344,000	1,391,880	1,349,073		(5,073)		(5,073)		1,344,000				38,976	08/15/2018	1FE
09851*-AA-9	BONOTEL LLC SR-UNSEC 05/29/20		08/03/2018	Redemption 100.0000		19,092,623	19,092,623	18,901,697	18,990,090		102,533		102,533		19,092,623				634,321	05/29/2020	5
103304-BN-0	BOYD GAMING CORP CO.GUARNT 6.000% 08/15/26		08/13/2018	Tax Free Exchange		11,011,862	11,000,000	11,012,500			(638)		(638)		11,011,862				88,000	08/15/2026	4FE
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		07/12/2018	Redemption 100.0000		136,966	136,966	137,251	137,217		(251)		(251)		136,966				60	09/15/2023	3FE
10378#-AB-5	BRACKET INTERMEDIATE HLDG CORP SR-UNSEC 03/14/23		09/05/2018	Redemption 100.0000		13,133,750	13,133,750	12,871,075	12,898,457		235,293		235,293		13,133,750				568,947	03/14/2023	4
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2018	Redemption 100.0000		688,405	688,405	688,405	688,405						688,405				25,953	09/30/2041	2FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		09/20/2018	Paydown		2,042	2,042	2,042							2,042				37	09/20/2031	1FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		09/01/2018	Redemption 100.0000		137,183	137,183	137,183	137,183						137,183				6,908	01/01/2030	1
11132V-AN-9	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		09/28/2018	Redemption 100.0000		13,868	13,868	13,868							13,868				228	11/08/2023	4FE
11244@-AA-9	BROOK & WHITTLE HLDG CORP SR-UNSEC 10/17/23		09/28/2018	Redemption 100.0000		16,545	16,545	16,380	16,384		161		161		16,545				990	10/17/2023	5
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		09/10/2018	Redemption 100.0000		234,758	234,758	234,758	234,758						234,758				6,674	07/01/2035	1
11777L-AC-5	BSDB 2005-AFR1 X IO CSTR NTL 1.051% 09/15/27		09/15/2018	Paydown				43,193	4,820		(4,820)		(4,820)						2,872	09/15/2027	1FE
12200B-AA-6	BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21		07/15/2018	Redemption 100.0000		523	523	521	523						523				25	01/15/2021	1FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		09/15/2018	Paydown		87,500	87,500	87,475	87,478		22		22		87,500				2,267	04/15/2047	1FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		09/15/2018	Paydown		112,500	112,500	112,484	112,486		14		14		112,500				3,148	04/15/2047	1FE
12489W-PK-4	CBASS 2005-CB7 AF4 STEP AFC SEQ 3.792% 11/25/35		09/01/2018	Paydown		13,365	13,365	13,299	13,315		50		50		13,365				305	11/25/2035	1FM
1248EP-AZ-6	CCO HLDGS LLC/CAP CORP SR UNSEC 5.125% 02/15/23		07/19/2018	BANK OF AMERICA		10,210,781	10,275,000	10,275,000	10,275,000						10,275,000		(64,219)	(64,219)	494,413	02/15/2023	3FE
1248EP-BF-9	CCO HLDGS LLC/CAP CORP SR UNSEC 5.125% 05/01/23		07/19/2018	BANK OF AMERICA		9,925,000	10,000,000	10,000,000	10,000,000						10,000,000		(75,000)	(75,000)	372,986	05/01/2023	3FE
1248MP-AB-0	CBASS 2007-MX1 A2 STEP AFC AS 5.763% 12/25/36		09/01/2018	Paydown		6,772	6,772	6,665	6,737		35		35		6,772				303	12/25/2036	3AM

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)
	CBASS 2007-CB6 A1 FLT STEP IRC 2.336%																				
1248RH-AA-5	07/25/37		09/25/2018	Paydown		38,156	38,156	19,505	19,739		18,416		18,416		38,156				497	07/25/2037	1FM
	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650%																				
12495@-AA-3	01/15/36		09/15/2018	Redemption 100.0000		80,450	80,450	81,204	81,037		(588)		(588)		80,450				3,568	01/15/2036	2
	CBD GROUND LEASE TRUST-2014A-C SR-SEC																				
12498#-AA-8	4.640% 01/15/44		09/15/2018	Redemption 100.0000		4,709	4,709	4,709	4,709						4,709				146	01/15/2044	1FE
	CBD GROUND LEASE TRUST 2014B-L SR-SEC																				
12498@-AA-0	4.310% 08/15/43		09/15/2018	Redemption 100.0000		23,493	23,493	23,493	23,493						23,493				675	08/15/2043	1FE
	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.468%																				
12498N-AC-7	12/25/36		09/01/2018	Paydown		124,727	124,727	106,748	107,150		17,577		17,577		124,727				2,627	12/25/2036	1FM
	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620%																				
12502@-AA-4	02/28/22		09/10/2018	Redemption 100.0000		71,895	71,895	71,895	71,895						71,895				2,695	02/10/2022	2
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		09/10/2018	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				32,798	07/10/2022	1FE
	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23																				
12503#-AA-1			09/10/2018	Redemption 100.0000		71,987	71,987	71,987	71,987						71,987				2,456	06/10/2023	2
	CBD GROUND LEASE TRUST-WAKE FO SR-SEC																				
12504@-AA-2	4.280% 06/15/42		09/15/2018	Redemption 100.0000		30,050	30,050	30,050	30,050						30,050				858	06/15/2042	1FE
	CBS RADIO INC CBS RADIO INC 11/17/24																				
12506K-AD-1			07/23/2018	Redemption 100.0000		11,841	11,841	11,827	11,827		14		14		11,841				306	11/17/2024	3FE
	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590%																				
12536#-AA-2	11/01/32		09/01/2018	Redemption 100.0000		254,214	254,214	254,214	254,214						254,214				11,174	11/01/2032	2
12536@-AA-4	NOVANT HEALTH-INC SR-SEC 7.820% 06/10/24		09/10/2018	Redemption 100.0000		463,656	463,656	463,656	463,656						463,656				24,185	06/10/2024	1
	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650%																				
12537#-AA-1	12/10/23		09/10/2018	Redemption 100.0000		1,089,543	1,089,543	1,089,543	1,089,543						1,089,543				41,056	12/10/2023	1
	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC																				
12538#-AA-0	4.300% 01/31/30		09/10/2018	Redemption 100.0000		767,808	767,808	767,808	767,808						767,808				22,017	01/10/2030	2
	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC																				
12538*-AA-4	3.300% 07/31/27		09/10/2018	Redemption 100.0000		599,192	599,192	599,192	599,192						599,192				13,185	07/10/2027	1
	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC																				
12539#-AA-9	4.823% 04/10/41		09/10/2018	Redemption 100.0000		656,764	656,764	656,764	656,764						656,764				21,124	04/10/2041	1
	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC																				
12539*-AA-3	4.270% 08/15/33		09/05/2018	Redemption 100.0000		313,221	313,221	313,221	313,221						313,221				8,919	08/05/2033	2
	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC																				
12540#-AA-6	4.738% 12/10/33		09/10/2018	Redemption 100.0000		108,357	108,357	108,357	108,357						108,357				3,424	12/10/2033	1
	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC																				
12540@-AA-8	4.700% 07/10/40		09/10/2018	Redemption 100.0000		330,637	330,637	330,637	330,637						330,637				10,401	07/10/2040	2
12543@-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		09/01/2018	Paydown		27,771	27,771	18,038	13,622		14,150		14,150		27,771				1,020	05/25/2036	1FM
	CH HOLD CORP CH HOLD CORP 02/01/24																				
12543B-AH-7			09/28/2018	Redemption 100.0000		19,630	19,630	19,718	19,710		(80)		(80)		19,630				646	02/01/2024	4FE
	CHS/COMMUNITY HEALTH SYS IN CHS/COMMUNITY																				
12543K-AN-4	HEALTH SYS IN 01/27/21		09/28/2018	Redemption 100.0000		138,847	138,847	134,638	136,418		2,429		2,429		138,847				3,584	01/27/2021	4FE
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		09/01/2018	Paydown		78,646	78,646	40,346	40,842		37,804		37,804		78,646				3,294	09/25/2036	1FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		09/01/2018	Paydown		643,216	673,769	369,851	374,834		285,835		285,835		660,669		(17,453)	(17,453)	30,902	10/25/2036	1FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		09/01/2018	Paydown		322,643	337,968	194,781	197,160		134,631		134,631		331,791		(9,148)	(9,148)	15,501	10/25/2036	1FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		09/01/2018	Paydown		343,841	363,269	182,279	182,279		171,175		171,175		353,454		(9,613)	(9,613)	13,567	01/25/2037	1FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		09/01/2018	Paydown		430,180	633,155	398,035	396,757		163,227		163,227		559,984		(129,804)	(129,804)	24,633	02/25/2037	1FM
	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37																				
12544A-BB-0			09/01/2018	Paydown		182,711	268,921	110,865	57,490		148,261		148,261		205,751		(23,040)	(23,040)	10,462	02/25/2037	1FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		09/01/2018	Paydown		34,618	50,951				34,618		34,618		34,618				1,982	02/25/2037	1FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		09/01/2018	Paydown		278,998	281,040	174,205	174,581		105,707		105,707		280,288		(1,290)	(1,290)	10,680	09/25/2037	1FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		09/01/2018	Paydown		200,323	201,789	134,751	135,242		66,082		66,082		201,323		(1,000)	(1,000)	8,307	09/25/2037	1FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		09/01/2018	Paydown		183,019	183,459	124,513	124,853		58,466		58,466		183,319		(300)	(300)	6,876	08/25/2037	1FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		09/01/2018	Paydown		68,370	87,696	29,069	29,481		46,062		46,062		75,543		(7,173)	(7,173)	3,369	05/25/2037	1FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		09/01/2018	Paydown		89,655	125,014	57,719	59,596		47,399		47,399		106,995		(17,340)	(17,340)	5,130	07/25/2037	1FM
	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC																				
12555#-AA-8	5.600% 08/16/33		09/16/2018	Redemption 100.0000		118,312	118,312	118,312	118,312						118,312				4,417	08/16/2033	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 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)
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		09/10/2018	Redemption 100.0000		83,063	83,063	83,063	83,063						83,063				2,803	10/10/2038	2
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		09/15/2018	Redemption 100.0000		91,621	91,621	91,621	91,621						91,621				2,609	03/15/2033	1
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		09/15/2018	Redemption 100.0000		172,496	172,496	172,496	172,496						172,496				4,958	03/15/2036	1
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		09/15/2018	Redemption 100.0000		907,967	907,967	907,967	907,967						907,967				23,735	10/15/2029	1
12558@-AA-7	CGA LEASE-BKD TRUST -NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		09/10/2018	Redemption 100.0000		969,946	969,946	969,946	969,946						969,946				23,317	09/10/2035	1
12563L-AE-7	CLIF 2017-1A A SEQ 3.620% 05/18/42		09/18/2018	Paydown		437,389	437,389	437,340	437,340		50		50		437,389				10,571	05/18/2042	1FE
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		09/01/2018	Paydown		699,949	754,256	529,351	533,667		206,254		206,254		739,921		(39,972)	(39,972)	29,442	11/25/2036	1FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		09/01/2018	Paydown		434,538	577,879	358,286	362,525		166,089		166,089		528,614		(94,076)	(94,076)	24,741	07/25/2037	1FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		09/01/2018	Paydown		209,721	278,901	168,512	170,608		83,873		83,873		254,481		(44,760)	(44,760)	11,941	07/25/2037	1FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		09/10/2018	Redemption 100.0000		151,937	151,937	151,937	151,937						151,937				4,282	10/10/2041	1
12586*-AA-5	CGA CAPITAL TRST LEASE BKD (SD 3.379% 12/10/36		09/10/2018	Redemption 100.0000		749,609	749,609	749,609	749,609						749,609				16,890	12/10/2036	1
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 266.516% 11/25/27		09/01/2018	Paydown		16	16		16		16	16			16				28	11/25/2027	1FM
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		09/10/2018	Redemption 100.0000		212,426	212,426	212,426	212,426						212,426				5,082	08/10/2032	1
12594E-AD-8	CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23		09/28/2018	Redemption 100.0000		51,791	51,791	51,996	40,520		(61)		(61)		51,791				1,463	01/22/2023	4FE
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		09/05/2018	Redemption 100.0000		1,365	1,365	1,365	1,365						1,365				45	04/05/2050	1
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		09/10/2018	Redemption 100.0000		505,551	505,551	505,551	505,551						505,551				13,829	12/10/2026	1
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		09/10/2018	Redemption 100.0000		774,839	774,839	778,713			(3,874)		(3,874)		774,839				16,882	08/10/2038	1
126281-BD-5	CSAIL 2015-C1 AS SUB AFC 3.791% 04/15/50		08/15/2018	WELLS FARGO		5,017,578	5,000,000	5,292,188	5,214,002		(17,846)		(17,846)		5,196,156		(178,578)	(178,578)	136,316	04/15/2050	1FM
126342-DZ-4	AMHPT 1996-1 B1 SUB AFC 8.000% 03/15/27		07/15/2018	Paydown		382,700	382,700	382,461	382,858		(158)		(158)		382,700				17,859	03/15/2027	1FE
12634R-AG-4	CRCI HLDGS INC SR-UNSEC 08/31/23		08/08/2018	Redemption 100.0000		9,532,896	9,532,896	9,437,568	9,451,249		81,648		81,648		9,532,896				457,057	08/31/2023	4FE
12636*-AA-5	MD/CP-SEA TRAIL-LLC-WAG SUNSET SR-SEC 6.450% 08/15/28		09/15/2018	Redemption 100.0000		30,566	30,566	30,566	30,566						30,566				1,315	08/15/2028	2
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		09/01/2018	Paydown		160,890	160,890	60,336	60,519		100,370		100,370		160,890				3,183	02/25/2037	1FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		09/01/2018	Paydown		56,079	56,080	38,295	30,837		25,243		25,243		56,080				1,973	03/25/2037	1FM
126410-LM-9	CSX TRANSPORTATION INC SR SEC 6.251% 01/15/23		07/15/2018	Redemption 100.0000		233,144	233,144	233,144	233,144						233,144				14,574	01/15/2023	1FE
12649#-AA-6	CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30		09/15/2018	Redemption 100.0000		301,754	301,754	301,754	301,754						301,754				12,673	07/15/2030	1
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		09/15/2018	Redemption 100.0000		25,948	25,948	25,948	25,948						25,948				708	01/15/2034	1
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		09/15/2018	Redemption 100.0000		134,068	134,068	134,068	134,068						134,068				3,404	08/15/2037	1
12652*-AA-4	CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC 6.365% 08/15/29		09/15/2018	Redemption 100.0000		232,986	232,986	232,986	232,986						232,986				9,909	08/15/2029	1
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		09/15/2018	Redemption 100.0000		1,487,509	1,487,509	1,487,509	1,487,509						1,487,509				48,708	03/15/2026	2
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		09/15/2018	Redemption 100.0000		110,905	110,905	110,905	110,905						110,905				3,328	05/15/2025	1
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		09/15/2018	Redemption 100.0000		107,686	107,686	108,763	108,551		(865)		(865)		107,686				3,102	10/15/2032	1

SCHEDULE D - PART 4

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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)
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		09/18/2018	Redemption 100.0000		178,189	178,189	178,189	178,189						178,189				5,942	01/18/2032	1
12657@-AA-7	CTL-HTCE PT TRUST-PHILIPS SR-SEC 4.130% 04/01/27		07/01/2018	Redemption 100.0000		1,538,784	1,538,784	1,538,784	1,538,784						1,538,784				47,664	04/01/2027	2
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		09/14/2018	Call 102.7771		740,252	720,250	720,250	720,250						720,250				50,638	12/10/2027	2
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		09/10/2018	Redemption 100.0000		434,157	434,157	434,157	434,157						434,157				16,184	12/10/2027	2
126650-AQ-3	CVS CORP SR-SEC 5.789% 01/10/26		09/10/2018	Redemption 100.0000		233,918	233,918	234,023	233,964		(47)		(47)		233,918				9,031	01/10/2026	2FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		09/10/2018	Redemption 100.0000		75,520	75,520	72,730	73,766		1,753		1,753		75,520				2,725	10/10/2027	2
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		09/10/2018	Redemption 100.0000		321,823	321,823	321,294	321,489		334		334		321,823				12,956	12/10/2028	2AM
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		09/10/2018	Redemption 100.0000		723,396	723,396	723,396	723,396						723,396				30,507	01/10/2029	2
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		09/10/2018	Redemption 100.0000		78,666	78,666	78,666	78,666						78,666				3,259	03/10/2028	2
126670-CL-0	CWL 2005-11 AF6 AFC NAS 4.442% 02/25/36		09/01/2018	Paydown		155,797	155,797				155,797		155,797		155,797				4,489	02/25/2036	1FM
126670-QT-8	CWL 2005-17 1AF3 AFC 4.375% 05/25/36		09/01/2018	Paydown		101,528	101,528	24,061	23,750		77,778		77,778		101,528				3,153	05/25/2036	1FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 4.375% 05/25/36		09/01/2018	Paydown		135,504	135,504	33,763	34,149		101,355		101,355		135,504				3,951	05/25/2036	1FM
126671-2V-7	CWL 2004-BC1 M2 MEZ FLT STEP IRC 3.821% 01/25/34		09/25/2018	Paydown		107,603	107,603	86,256	95,854		11,749		11,749		107,603				2,528	01/25/2034	1FM
126671-4B-9	CWL 2004-2 M3 MEZ FLT STEP 3.566% 04/25/34		09/25/2018	Paydown		12,250	12,250	8,377	8,141		4,108		4,108		12,250				257	04/25/2034	1FM
126671-R2-4	CWL 2003-5 AF5 STEP AFC AS 5.176% 02/25/34		09/01/2018	Paydown		389,847	389,847	388,447	388,669		1,178		1,178		389,847				13,969	02/25/2034	1FM
126671-R6-5	CWL 2003-5 MF3 MEZ AFC NAS 5.176% 09/25/33		09/01/2018	Paydown		152,493	152,493				152,493		152,493		152,493				5,488	09/25/2033	1FM
126671-R7-3	CWL 2003-5 MF4 MEZ AFC NAS 5.176% 08/25/33		09/01/2018	Paydown		3,119	3,119				3,119		3,119		3,119				98	08/25/2033	1FM
126671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.887% 01/25/33		08/01/2018	Paydown		9,127	9,127				9,127		9,127		9,127					01/25/2033	1FM
126671-UP-9	CWL 2002-6 AF5 STEP AFC AS 3.595% 05/25/33		09/01/2018	Paydown		170,311	170,311	170,309	170,246		65		65		170,311				4,244	05/25/2033	1FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 2.966% 03/25/34		09/25/2018	Paydown		269,228	269,228	206,633	223,039		46,189		46,189		269,228				4,593	03/25/2034	1FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 2.756% 12/25/34		09/25/2018	Paydown		45,510	45,510	43,007	43,830		1,680		1,680		45,510				827	12/25/2034	1FM
126673-DN-9	CWL 2004-7 AF5 STEP AFC AS 5.868% 01/25/35		09/01/2018	Paydown		696,916	696,916	696,882	695,361		1,555		1,555		696,916				21,946	01/25/2035	1FM
126673-FZ-0	CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35		09/01/2018	Paydown		464,674	464,674	464,652	464,008		666		666		464,674				15,631	02/25/2035	1FM
126673-JA-1	CWL 2004-10 AF5A STEP AFC AS 4.739% 02/25/35		09/01/2018	Paydown		261,370	261,370	261,363	261,074		296		296		261,370				8,220	02/25/2035	1FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.588% 10/25/35		09/01/2018	Paydown		164,616	164,616	138,978	139,070		25,546		25,546		164,616				5,043	10/25/2035	1FM
126673-ND-0	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35		09/01/2018	Paydown		585,269	585,269	575,629	581,051		4,218		4,218		585,269				19,501	04/25/2035	1FM
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		09/01/2018	Paydown		28,836	28,836	27,173	27,781		1,055		1,055		28,836				889	03/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		09/01/2018	Paydown		35,295	35,295	28,864	30,603		4,692		4,692		35,295				1,087	04/25/2035	1FM
126673-SN-3	CWL 2004-13 AF5B STEP AFC AS 5.103% 05/25/35		09/01/2018	Paydown		403,107	403,107	382,525	382,937		20,170		20,170		403,107				12,996	05/25/2035	1FM
126673-TW-2	CWL 2004-15 AF6 AFC 4.613% 04/25/35		09/01/2018	Paydown		12,609	12,609	11,727	12,029		581		581		12,609				405	04/25/2035	1FM
126673-Y7-1	CWL 2005-7 AF4 AFC AS 4.867% 10/25/35		09/01/2018	Paydown		1,719,277	1,719,277	1,383,063	1,605,613		113,664		113,664		1,719,277				57,302	10/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		09/01/2018	Paydown		137,086	137,086	120,635	125,099		11,986		11,986		137,086				4,391	10/25/2035	1FM
126673-ZF-2	CWL 2005-2 M4 MEZ FLT STEP IRC 3.281% 08/25/35		09/25/2018	Paydown		853,324	853,324	769,325	795,591		57,733		57,733		853,324				16,783	08/25/2035	1FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 4.595% 08/25/35		09/01/2018	Paydown		89,410	89,410	81,587	83,471		5,939		5,939		89,410				2,769	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)
	CWALT 2005-1CB 1A3 Z SSNR AS 5.500%																				
12667F-2J-3	03/25/35		09/01/2018	Paydown		917,563	917,563	803,330	808,582		108,981		108,981		917,563				33,191	03/25/2035	1FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		09/01/2018	Paydown		156,310	162,577	131,522	132,057		29,517		29,517		161,574		(5,265)	(5,265)	5,995	04/25/2035	1FM
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35																				
12667F-5J-0			09/01/2018	Paydown		287,625	287,625	274,833	276,192		11,433		11,433		287,625				10,402	04/25/2035	2FM
	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35																				
12667F-5Z-4			09/01/2018	Paydown		168,869	168,869	146,399	146,399		22,470		22,470		168,869				6,138	04/25/2035	1FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		09/01/2018	Paydown		97,906	97,906	79,198	79,543		18,363		18,363		97,906				3,593	04/25/2035	1FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		09/01/2018	Paydown		2,796,397	2,796,397	2,535,967	2,706,114		90,283		90,283		2,796,397				109,241	03/25/2034	1FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		09/01/2018	Paydown		1,057,996	1,057,996	1,016,610	1,045,804		12,192		12,192		1,057,996				36,787	04/25/2034	1FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		09/01/2018	Paydown		89,864	89,864	61,660	53,335		36,528		36,528		89,864				3,300	01/25/2035	1FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		09/01/2018	Paydown		3,220,818	3,220,818	3,107,216	3,176,105		44,713		44,713		3,220,818				122,434	02/25/2035	1FM
	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34																				
12667F-HU-2			09/01/2018	Paydown		182,348	182,348	179,328	179,403		2,945		2,945		182,348				6,699	07/25/2034	1FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		09/01/2018	Paydown		886,101	886,101	916,284	895,673		(9,572)		(9,572)		886,101				36,458	07/25/2034	1FM
	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%																				
12667F-MU-6	08/25/34		09/01/2018	Paydown		1,041,043	1,041,043	987,634	987,724		53,319		53,319		1,041,043				35,701	08/25/2034	1FM
	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35																				
12667F-N8-4			09/01/2018	Paydown		36,323	36,323	36,522	36,340		(17)		(17)		36,323				1,330	02/25/2035	2FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		09/01/2018	Paydown		1,260,619	1,260,619	1,240,515	1,248,080		12,539		12,539		1,260,619				49,591	09/25/2034	1FM
	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34																				
12667F-RY-3			09/01/2018	Paydown		74,194	74,194	60,174	60,174		14,019		14,019		74,194				2,883	10/25/2034	1FM
	CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34																				
12667F-VN-2			09/01/2018	Paydown		129,735	129,735	107,966	108,245		21,489		21,489		129,735				5,264	11/25/2034	1FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		09/01/2018	Paydown		15,266	17,283	5,093	4,673		10,746		10,746		15,420		(154)	(154)	645	03/25/2035	1FM
	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35																				
12667F-X9-1			09/01/2018	Paydown		2,167	2,453	972			2,206		2,206		2,206		(39)	(39)	92	03/25/2035	1FM
	CWALT 2004-28CB M SUB CSTR NAS 5.489%																				
12667F-YZ-2	01/25/35		09/01/2018	Paydown			526,160												26,390	01/25/2035	6FM
	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35																				
12667F-ZH-1			09/01/2018	Paydown		831,221	831,221	817,031	818,988		12,233		12,233		831,221				30,289	01/25/2035	1FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		09/01/2018	Paydown		794,598	794,598	759,235	788,009		6,589		6,589		794,598				18,032	01/25/2035	1FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		09/01/2018	Paydown		64,681	76,653	36,027	22,888		45,442		45,442		68,330		(3,649)	(3,649)	2,839	05/25/2035	1FM
	CWALT 2005-10CB 1A5 SSNR NAS 5.500%																				
12667G-BA-0	05/25/35		09/01/2018	Paydown		1,213,331	1,213,331	1,121,720	1,121,720		91,612		91,612		1,213,331				45,687	05/25/2035	1FM
	CWALT 2005-9CB 1A1 FLT IRC AS 2.716%																				
12667G-EK-5	05/25/35		09/25/2018	Paydown		119,894	138,571	104,545	101,757		31,932		31,932		133,690		(13,795)	(13,795)	2,147	05/25/2035	1FM
	CWALT 2005-9CB 1A5 FLT IRC AS 2.716%																				
12667G-EP-4	05/25/35		09/25/2018	Paydown		59,360	68,607	49,631	49,631		16,453		16,453		66,084		(6,724)	(6,724)	1,063	05/25/2035	1FM
	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35																				
12667G-FB-4			09/01/2018	Paydown		663,877	663,877	601,892	601,892		61,986		61,986		663,877				25,079	05/25/2035	1FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		09/01/2018	Paydown		217,945	251,895	183,302	184,594		58,835		58,835		243,430		(25,485)	(25,485)	9,225	05/25/2035	1FM
	CWALT 2005-11CB 2A3 SSNR NAS 5.500%																				
12667G-JF-1	06/25/35		09/01/2018	Paydown		71,103	71,103	45,280	36,890		34,213		34,213		71,103				2,748	06/25/2035	1FM
	CWALT 2005-11CB 2A4 SSNR NAS 5.500%																				
12667G-JG-9	06/25/35		09/01/2018	Paydown		207,586	207,586	192,849	193,861		13,725		13,725		207,586				8,023	06/25/2035	1FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		09/01/2018	Paydown		244,953	265,294	133,307	93,839		158,976		158,976		252,815		(7,862)	(7,862)	10,319	06/25/2035	1FM
	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500%																				
12667G-JR-5	06/25/35		09/01/2018	Paydown		907,481	907,481	798,663	804,047		103,434		103,434		907,481				33,481	06/25/2035	1FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		09/01/2018	Paydown		316,213	354,935	259,450	260,639		84,546		84,546		345,184		(28,972)	(28,972)	13,328	06/25/2035	1FM
	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35																				
12667G-LE-1			09/01/2018	Paydown		424,379	424,379	388,205	390,355		34,024		34,024		424,379				15,528	07/25/2035	1FM
	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35																				
12667G-PT-4			09/01/2018	Paydown		72,293	71,470	30,740	17,190		54,884		54,884		72,075		218	218	2,695	07/25/2035	1FM
	CWALT 2005-20CB 2A4 SSNR NAS 5.500%																				
12667G-QA-4	07/25/35		09/01/2018	Paydown		264,542	264,542	192,485	193,900		70,642		70,642		264,542				9,610	07/25/2035	1FM
	CWALT 2005-26CB A1 FLT IRC AS 2.716%																				
12667G-TM-5	07/25/35		09/25/2018	Paydown		171,745	174,412	84,826	84,826		88,225		88,225		173,051		(1,306)	(1,306)	2,578	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 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)
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		09/01/2018	Paydown		121,788	123,679	62,849	45,355		77,174		77,174		122,529		(741)	(741)	4,341	07/25/2035	1FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		09/01/2018	Paydown		69,459	74,131	29,252	28,719		42,575		42,575		71,293		(1,834)	(1,834)	2,470	07/25/2035	1FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		09/01/2018	Paydown		251,944	251,944	230,328	231,476		20,468		20,468		251,944				9,660	09/25/2035	2FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 2.526% 08/25/35		09/25/2018	Paydown		139,458	139,625	51,858	34,134		105,370		105,370		139,505		(47)	(47)	2,123	08/25/2035	1FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 2.766% 08/25/35		09/25/2018	Paydown		167,924	192,825	132,851	127,588		56,895		56,895		184,482		(16,558)	(16,558)	3,068	08/25/2035	1FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		09/15/2018	Redemption 100.0000		54,114	54,114	54,114	54,114						54,114				2,972	01/15/2034	2
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		09/01/2018	Paydown		317,480	383,530	191,666	193,730		158,037		158,037		351,767		(34,287)	(34,287)	14,261	10/25/2035	1FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		09/01/2018	Paydown		478,821	495,344	94,753	94,753		387,214		387,214		481,966		(3,145)	(3,145)	19,132	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		09/01/2018	Paydown		252,313	252,313	226,262	227,635		24,678		24,678		252,313				8,860	11/25/2035	1FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.265% 11/25/35		09/01/2018	Paydown		150,688	150,688	88,037	88,037		62,651		62,651		150,688				5,403	11/25/2035	1FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 5.574% 11/25/35		09/01/2018	Paydown		78,162	78,162	43,241	42,318		35,844		35,844		78,162				2,852	11/25/2035	1FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		09/10/2018	Redemption 100.0000		689,107	689,107	689,107	689,107						689,107				31,392	10/10/2032	2
12694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		09/01/2018	Paydown		754,256	856,665	621,515	620,599		212,453		212,453		833,052		(78,797)	(78,797)	32,444	08/25/2035	1FM
12694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		09/01/2018	Paydown		265,078	301,034	255,934	255,452		40,639		40,639		296,091		(31,013)	(31,013)	11,403	08/25/2035	1FM
12694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		09/01/2018	Paydown		228,306	228,306	115,781	115,781		112,525		112,525		228,306				8,781	10/25/2035	1FM
12694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		09/01/2018	Paydown		133,718	133,718	115,393	116,254		17,464		17,464		133,718				5,300	11/25/2035	1FM
12694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		09/01/2018	Paydown		202,944	207,931	144,351	144,737		61,790		61,790		206,527		(3,583)	(3,583)	8,040	11/25/2035	1FM
12694-RG-5	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35		09/01/2018	Paydown		125,258	125,258	79,215	78,412		46,846		46,846		125,258				4,130	12/25/2035	1FM
12694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		09/01/2018	Paydown		68,800	68,800	55,448	50,514		18,286		18,286		68,800				2,445	01/25/2036	1FM
12694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		09/01/2018	Paydown		231,967	231,967	184,623	186,776		45,191		45,191		231,967				8,245	01/25/2036	1FM
12694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		09/01/2018	Paydown		7,192	173,160	104,703	105,042		7,190		7,190		112,232		(105,040)	(105,040)	7,392	05/25/2036	1FM
12694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		09/01/2018	Paydown		298,968	298,903	84,275	86,066		212,884		212,884		298,950		18	18	11,454	02/25/2036	1FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		09/01/2018	Paydown		341,870	341,870	350,403	343,065		(1,195)		(1,195)		341,870				15,186	11/25/2032	1FM
12669D-PA-0	CWHL 2002-34 A4 AD SSNR PZ AS PAC W 5.750% 01/25/33		09/01/2018	Paydown		206,617	206,617	211,750	206,617						206,617				6,962	01/25/2033	1FM
12669E-HN-9	CWHL 2003-27 A1 CSTR PT AS 4.613% 06/25/33		09/01/2018	Paydown		1,342,643	1,342,643	1,079,326	971,713		370,930		370,930		1,342,643				41,614	06/25/2033	1FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		09/01/2018	Paydown		373,616	373,616	356,360	356,403		17,213		17,213		373,616				12,775	10/25/2033	1FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		09/01/2018	Paydown		142,417	142,417	140,776	140,779		1,638		1,638		142,417				5,619	08/25/2034	1FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		09/01/2018	Paydown		146,380	146,380	145,952	145,947		433		433		146,380				6,026	08/25/2034	1FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		09/01/2018	Paydown		98,649	98,649	96,082	96,086		2,563		2,563		98,649				3,175	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		09/01/2018	Paydown		137,935	137,935	127,805	128,059		9,876		9,876		137,935				4,652	07/25/2034	1FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		09/01/2018	Paydown		42,892	52,932				42,892		42,892		42,892				2,046	09/25/2035	1FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		09/01/2018	Paydown		6,839	41,496	21,731	13,052		6,308		6,308		19,360		(12,521)	(12,521)	1,407	09/25/2035	1FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		09/01/2018	Paydown		73,014	73,014	45,421	46,471		26,543		26,543		73,014				2,402	09/25/2035	1FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 3.975% 11/20/34		09/01/2018	Paydown		318,706	318,706	280,292	266,535		52,171		52,171		318,706				7,326	11/20/2034	1FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		09/01/2018	Paydown		384,217	384,217	336,709	335,779		48,438		48,438		384,217				15,585	12/25/2034	1FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		09/01/2018	Paydown		252,765	252,765	249,656	249,661		3,105		3,105		252,765				8,386	01/25/2035	1FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 2.616% 08/25/35		09/25/2018	Paydown		3,519	3,542	2,544	2,548		987		987		3,535		(16)	(16)	52	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)
12669G-WA-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		09/01/2018	Paydown		79,138	104,714	74,244	63,206		31,726		31,726		94,933		(15,795)	(15,795)	4,114	08/25/2035	1FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 3.722% 05/20/35		09/01/2018	Paydown		768,448	768,448	721,600	721,600		46,848		46,848		768,448				18,399	05/20/2035	1FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		09/01/2018	Paydown		229,821	229,821	163,763	139,591		90,229		90,229		229,821				8,236	05/25/2035	1FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		09/01/2018	Paydown		186,537	172,497	120,432	104,482		73,382		73,382		177,864		8,673	8,673	7,632	05/25/2035	1FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		09/01/2018	Paydown		36,799	36,813	16,742	8,355		28,447		28,447		36,803		(4)	(4)	1,651	09/25/2036	1FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		09/01/2018	Paydown		133,093	133,143				133,093		133,093		133,093				5,971	09/25/2036	1FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		09/01/2018	Paydown		195,153	195,227	52,260	49,572		145,598		145,598		195,171		(18)	(18)	8,406	09/25/2036	1FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		09/01/2018	Paydown		142,880	142,934	31,080	28,764		114,126		114,126		142,890		(10)	(10)	6,667	09/25/2036	1FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		09/01/2018	Paydown		137,414	137,465	30,808	28,635		108,789		108,789		137,423		(10)	(10)	6,165	09/25/2036	1FM
12670@-AA-0	CVS-MELBOURNE FL CTL PT TRUST SR-SEC 6.015% 01/15/36		08/02/2018	Call 121.1885		6,343,166	5,234,134	5,234,134	5,234,134						5,234,134				1,308,425	01/15/2036	2
12670@-AA-0	CVS-MELBOURNE FL CTL PT TRUST SR-SEC 6.015% 01/15/36		07/15/2018	Redemption 100.0000		14,053	14,053	14,053	14,053						14,053				493	01/15/2036	2
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		09/01/2018	Paydown		128,368	128,474	65,327	65,693		62,729		62,729		128,422		(54)	(54)	5,363	09/25/2036	1FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		09/10/2018	Redemption 100.0000		691,905	691,905	691,905	691,905						691,905				25,380	12/10/2033	2
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		09/15/2018	Redemption 100.0000		66,983	66,983	66,983	66,983						66,983				1,722	09/15/2043	1FE
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		09/30/2018	Redemption 100.0000		706,500	706,500	706,500	706,500						706,500				20,082	06/30/2032	2
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		09/20/2018	Redemption 100.0000		158,016	158,016	159,596	159,538		(1,522)		(1,522)		158,016				3,973	07/20/2047	1
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		09/15/2018	Redemption 100.0000		55,496	55,496	56,042	56,029		(533)		(533)		55,496				1,558	09/15/2047	1FE
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		09/30/2018	Redemption 100.0000		148,274	148,274	148,274	148,274						148,274				4,555	08/31/2037	2
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		09/15/2018	Redemption 100.0000		52,446	52,446	52,446	52,446						52,446				1,505	07/15/2043	1
12700*-AA-6	CTL PT TR SER 2016-SANDIA 4.500% 08/15/27		09/15/2018	Redemption 100.0000		407,774	407,774	407,774	407,774						407,774				12,241	08/15/2027	1
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		09/15/2018	Redemption 100.0000		115,821	115,821	116,980	93,829		(1,144)		(1,144)		115,821				3,614	05/15/2048	1
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		09/15/2018	Redemption 100.0000		27,371	27,371	27,371	27,371						27,371				876	01/15/2042	2
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		09/10/2018	Redemption 100.0000		290,428	290,428	290,428	290,428						290,428				7,555	10/10/2039	2
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		09/15/2018	Redemption 100.0000		102,207	102,207	102,207	51,262						102,207				1,770	05/15/2045	1
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		09/06/2018	Redemption 100.0000		530,861	530,861	530,861	530,861						530,861				14,598	12/28/2026	1
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		09/15/2018	Redemption 100.0000		177,025	177,025	177,025							177,025				1,617	05/15/2043	2Z
13219#-AA-4	CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37		09/24/2018	Redemption 100.0000		194,835	194,835	194,835	193,695		(37)		(37)		194,835				1,769	08/15/2037	1
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		09/10/2018	Redemption 100.0000		217,129	217,129	217,129	217,129						217,129				5,553	08/10/2038	1
14575H-AA-6	CAUTO 2016-1A A SEQ 4.550% 02/15/46		09/17/2018	Paydown		93,734	93,734	93,699	93,707		27		27		93,734				2,856	02/15/2046	1FE
14726@-AA-0	CASCADE DRILLING LP SR-UNSEC 02/22/21		07/02/2018	Redemption 100.0000		18,032	18,032	17,852	17,908		124		124		18,032				579	02/22/2021	5
14727@-AA-9	CASCADE DRILLING LP SR-UNSEC 02/22/21		07/02/2018	Redemption 100.0000		16,044	16,044	15,954	8,862		66		66		16,044				431	02/22/2021	5
14727@-AB-7	CASCADE DRILLING LP SR-UNSEC 02/19/21		09/28/2018	Redemption 100.0000		21,805	21,805	21,708	21,729		76		76		21,805				940	02/19/2021	5
14727@-AC-5	CASCADE DRILLING LP SR-UNSEC 02/22/21		07/02/2018	Redemption 100.0000		26,950	26,950	26,950	26,950						26,950				952	02/22/2021	5

SCHEDULE D - PART 4

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 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)
	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC			Redemption 100.0000																	
14841#-AA-8	5.790% 10/10/28		09/10/2018			417,938	417,938	417,938	417,938						417,938				16,139	10/10/2028	1
	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC			Redemption 100.0000																	
14841@-AA-0	5.675% 07/10/28		09/10/2018			479,723	479,723	479,723	479,723						479,723				18,157	07/10/2028	1
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		09/15/2018	Paydown		581,961	581,961	581,791	581,797		164		164		581,961				15,798	08/15/2041	1FE
14855T-AA-1	CLAST 2015-1A A STEP SEQ 4.703% 12/15/40		09/15/2018	Paydown		907,360	907,360	907,339	907,340		20		20		907,360				26,213	12/15/2040	1FE
14855T-AC-7	CLAST 2015-1A C SUB STEP 9.000% 12/15/40		08/15/2018	Paydown		283,436	283,436	279,808	279,976		3,460		3,460		283,436				15,232	12/15/2040	4AM
	CBASS 2006-CB6 A1 FLT STEP IRC 2.296%			MORGAN STANLEY & CO.																	
14986P-AA-1	07/25/36		09/19/2018	INC.		5,950,261	5,967,043	5,358,778	5,495,667		48,284		48,284		5,543,951		406,310	406,310	86,139	07/25/2036	1FM
	CBASS 2006-CB6 A1 FLT STEP IRC 2.296%																				
14986P-AA-1	07/25/36		08/27/2018	Paydown		1,055,674	1,055,674	948,061	972,279		83,395		83,395		1,055,674				12,288	07/25/2036	1FM
	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33																				
15132E-DD-7			09/01/2018	Paydown		291,809	291,809	284,513	289,186		2,623		2,623		291,809				11,770	05/25/2033	1FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		09/01/2018	Paydown		18,112	18,112	18,695	18,460		(348)		(348)		18,112				665	07/25/2033	1FM
	CENTER OPERATING CO-LP B-SR-SEC 8.200%			Redemption 100.0000																	
15160#-AB-6	09/30/23		09/30/2018			1,545,862	1,545,862	1,545,862	1,545,862						1,545,862				95,071	09/30/2023	2FE
15200M-AB-3	CNP 2008-A A2 SEQ 5.234% 02/01/23		08/01/2018	Paydown		1,461,451	1,461,451	1,423,088	1,457,539		3,912		3,912		1,461,451				76,492	02/01/2023	1FE
15200N-AB-1	CNP 2009-1 A2 SEQ 3.460% 08/15/19		08/15/2018	Paydown		47,353	47,353	47,349	47,356		(2)		(2)		47,353				1,638	08/15/2019	1FE
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		08/15/2018	Paydown		8,518,860	8,518,860	8,536,308	8,523,903		(5,043)		(5,043)		8,518,860				361,455	08/15/2023	1FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		08/01/2018	Paydown		596	596	566	571		26		26		596				19	01/25/2032	1FM
	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 2.861%																				
152314-JV-3	03/25/34		09/25/2018	Paydown		20,729	20,729	19,017	19,322		1,408		1,408		20,729				342	03/25/2034	1FM
	CXHE 2004-D AF5 STEP AFC IRC AS 5.850%																				
152314-LE-8	09/25/34		09/01/2018	Paydown		602,356	602,356	602,162	601,533		823		823		602,356				21,052	09/25/2034	1FM
	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 2.836%																				
152314-LQ-1	09/25/34		09/25/2018	Paydown		200,895	200,895	181,226	184,167		16,727		16,727		200,895				3,843	09/25/2034	1FM
	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC			Redemption 100.0000																	
15722#-AA-9	4.468% 01/10/41		09/10/2018			7,686	7,686	7,686	7,686						7,686				229	01/10/2041	2
	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			Redemption 100.0000																	
15722*-AA-3	4.835% 01/10/41		09/10/2018			128,680	128,680	128,680	128,680						128,680				4,149	01/10/2041	2
	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			Redemption 100.0000																	
15723#-AA-8	4.470% 03/10/45		09/10/2018			495,146	495,146	495,146	495,146						495,146				14,760	03/10/2045	1
	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC			Redemption 100.0000																	
15723@-AA-0	3.400% 05/10/35		09/10/2018			413,319	413,319	413,319	413,319						413,319				9,305	05/10/2035	1
	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE			Redemption 100.0000																	
15911A-AC-7	HOLDINGS 03/01/24		09/28/2018			696,701	696,701	696,330	672,553		321		321		696,701				21,859	03/01/2024	4FE
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		09/01/2018	Paydown		27,418	27,418	21,754	25,070		2,348		2,348		27,418				933	08/25/2034	1FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		09/01/2018	Paydown		14,013	14,013	14,013	14,013						14,013				477	08/25/2034	1FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		09/01/2018	Paydown		49,859	49,859	41,679	45,996		3,863		3,863		49,859				1,825	08/25/2034	1FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		09/01/2018	Paydown		69,112	69,112	69,112	69,112						69,112				2,530	08/25/2034	1FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		09/01/2018	Paydown		136,033	136,033	136,024	135,943		90		90		136,033				5,552	10/25/2032	1FM
	CFAB 2003-1 2M1 MEZ FLT STEP NAS 3.191%																				
161546-EG-7	09/25/32		08/27/2018	Paydown		19,096	19,096	17,063	18,654		442		442		19,096				336	09/25/2032	1FM
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		09/01/2018	Paydown		197,214	197,214	197,206	196,972		242		242		197,214				3,176	07/25/2032	4FM
	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33																				
161546-FF-8			09/01/2018	Paydown		105,112	105,112	105,108	105,055		57		57		105,112				3,771	03/25/2033	1FM
	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.251%																				
161546-FV-3	05/25/33		07/01/2018	Paydown		191,771	191,771	191,762	191,683		88		88		191,771				5,879	05/25/2033	1FM
	CFAB 2003-4 1M2 MEZ AFC NAS 5.251% 06/25/32																				
161546-FY-7			09/01/2018	Paydown		55,341	55,341								55,341				856	06/25/2032	1FM
	CFAB 2003-5 1A5 STEP AFC AS 5.645% 06/25/33																				
161546-GK-6			09/01/2018	Paydown		618,949	618,949	618,937	618,675		274		274		618,949				20,564	06/25/2033	1FM
	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32																				
161546-GN-0			09/01/2018	Paydown		88,596	88,596	16,282	2		88,594		88,594		88,596				5,766	09/25/2032	1FM
	CFAB 2003-6 1A5 STEP AFC SEQ AS 5.075%																				
161546-HA-7	11/25/34		09/01/2018	Paydown		870,348	870,348	860,959	860,995		9,354		9,354		870,348				28,817	11/25/2034	1FM
	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33																				
161546-HS-8			09/01/2018	Paydown		478,650	478,650	478,624	478,455		196		196		478,650				16,493	11/25/2033	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 2004-2 1A5 STEP AFC SEQ 5.700%																				
161546-JH-0	02/26/35		09/01/2018	Paydown		598,737	598,737	591,753	591,775		6,962		6,962		598,737				20,975	02/26/2035	1FM
	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 3.041%																				
161546-JP-2	02/26/35		09/25/2018	Paydown		71,185	71,185	63,593	65,436		5,749		5,749		71,185				1,342	02/26/2035	1FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		09/01/2018	Paydown		47,084	75,247	38,963	31,327		27,342		27,342		58,669		(11,585)	(11,585)	3,038	06/25/2037	1FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		09/01/2018	Paydown		7,021	7,021	7,006	7,005		16		16		7,021				246	02/25/2034	1FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		09/01/2018	Paydown		39,706	39,706	35,971	37,802		1,903		1,903		39,706				2,114	02/25/2034	1FM
	CHASE 2005-A1 1A1 CSTR SSNR AS 3.517%																				
16162W-PB-9	12/25/35		09/01/2018	Paydown		104,199	104,199	34,932	7,335		96,864		96,864		104,199				2,221	12/25/2035	1FM
	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.584%																				
16162W-PG-8	12/25/35		09/01/2018	Paydown		410,636	410,636	305,699	274,737		135,900		135,900		410,636				9,011	12/25/2035	1FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		09/01/2018	Paydown		142,531	160,126	63,835	63,835		85,623		85,623		149,458		(6,927)	(6,927)	6,356	12/25/2036	1FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		09/01/2018	Paydown		118,927	133,608	62,792	47,571		76,871		76,871		124,442		(5,515)	(5,515)	7,452	12/25/2036	1FM
	CHASE 2007-A1 1A3 CSTR SSNR AS 4.126%																				
161630-AC-2	02/25/37		09/01/2018	Paydown		42,301	42,301	41,958	41,974		327		327		42,301				1,086	02/25/2037	1FM
	CHASE 2007-A1 3A1 CSTR SSNR AS 3.965%																				
161630-AL-2	02/25/37		09/01/2018	Paydown		141,692	141,692	141,069	142,803		(1,111)		(1,111)		141,692				3,494	02/25/2037	1FM
	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37																				
161631-AV-8			09/01/2018	Paydown		342,110	336,753	205,454	207,295		131,495		131,495		338,791		3,320	3,320	13,917	07/25/2037	1FM
	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36																				
16163B-AP-9			09/01/2018	Paydown		564,894	604,572	449,338	453,911		140,989		140,989		594,901		(30,006)	(30,006)	22,964	10/25/2036	1FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		09/01/2018	Paydown		594,767	622,697	338,335	289,602		320,774		320,774		610,376		(15,609)	(15,609)	22,831	10/25/2036	1FM
	CHASE 2007-A2 1A1 CSTR SSNR AS 4.257%																				
16163L-AA-0	07/25/37		09/01/2018	Paydown		655,879	655,879	652,700	663,487		(7,607)		(7,607)		655,879				15,647	07/25/2037	1FM
	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.558%																				
16163L-AQ-5	07/25/37		09/01/2018	Paydown		33,132	33,132	2,680			33,132		33,132		33,132				709	07/25/2037	1FM
16163Y-AC-8	CHASE 2016-1 M2 SUB W 3.750% 04/25/45		09/01/2018	Paydown		111,541	111,541	110,028	110,088		1,453		1,453		111,541				2,790	04/25/2045	1FE
16163Y-AD-6	CHASE 2016-1 M3 SUB W 3.750% 04/25/45		09/01/2018	Paydown		111,541	111,541	107,093	107,299		4,242		4,242		111,541				2,790	04/25/2045	1AM
	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36																				
16165L-AG-5			09/01/2018	Paydown		108,615	108,615	92,254	92,830		15,785		15,785		108,615				2,827	06/25/2036	1FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		09/01/2018	Paydown		97,522	97,953	54,713	56,396		41,385		41,385		97,781		(259)	(259)	3,339	06/25/2035	1FM
	CCMFC 2005-2A A2 FLT STEP AS 2.446%																				
16678R-DL-8	05/25/36		09/25/2018	Paydown		345,335	345,335	304,938	301,515		43,820		43,820		345,335				6,851	05/25/2036	1FM
	CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS			Redemption 100.0000																	
16706E-AC-6	CORP 07/31/22		09/28/2018			53,262	53,262	53,245	53,248		14		14		53,262				1,855	07/31/2022	4FE
	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652%			Redemption 100.0000																	
16877#-AA-0	01/05/36		09/05/2018			494,909	494,909	494,909	494,909						494,909				12,052	01/05/2036	1
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		09/01/2018	Paydown		88,854	156,920	96,752	97,791		34,347		34,347		132,138		(43,284)	(43,284)	6,458	03/25/2037	1FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		09/01/2018	Paydown		119,435	159,256	13,085	9,501		110,294		110,294		119,795		(360)	(360)	6,630	12/25/2036	1FM
17025J-AB-9	CWHL 2007-13 A2 SSNR AS 6.000% 08/25/37		09/01/2018	Paydown		862,264	1,090,035	439,735	439,735		512,750		512,750		952,485		(90,221)	(90,221)	45,460	08/25/2037	1FM
	CWHL 2007-15 1A20 EXCH SSNR AS 6.250%																				
17025T-AV-3	09/25/37		09/01/2018	Paydown		150,033	137,626	83,350	84,122		58,384		58,384		142,506		7,527	7,527	7,469	09/25/2037	1FM
	CINCINNATI ICE LEASE BKD TRUST SR-SEC			Redemption 100.0000																	
17208@-AA-0	3.750% 10/15/33		09/15/2018			107,436	107,436	107,436	107,436						107,436				2,687	10/15/2033	1
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		09/01/2018	Paydown		240,858	240,858	226,118	228,039		12,819		12,819		240,858				9,181	09/25/2035	1FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		09/01/2018	Paydown		5,069	5,069	4,593	4,630		440		440		5,069				172	07/25/2035	1FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		09/01/2018	Paydown		155,507	155,507	126,884	144,135		11,372		11,372		155,507				5,414	05/25/2034	1FM
173067-EQ-8	CGCMT 2004-C2 E AFC 5.023% 10/15/41		09/01/2018	Paydown		206,603	206,603	207,636	206,603						206,603				6,907	10/15/2041	1FM
	CMLTI 2006-WF1 A2C STEP AFC AS 4.973%																				
17307G-4H-8	03/25/36		09/01/2018	Paydown		33,715	33,715	13,205	13,465		20,250		20,250		33,715				837	03/25/2036	1FM
	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 2.876%																				
17307G-NS-3	02/25/35		08/27/2018	Paydown		187,831	187,831	168,109	171,423		16,408		16,408		187,831				2,714	02/25/2035	1FM
	CMLTI 2005-WF2 AF5 STEP AFC AS 5.350%																				
17307G-VK-1	08/25/35		09/01/2018	Paydown		626,593	626,593	472,021	454,329		172,264		172,264		626,593				19,985	08/25/2035	1FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 4.486% 08/25/35		09/01/2018	Paydown		390,981	390,981	348,217	351,777		39,204		39,204		390,981				9,461	08/25/2035	1FM
	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500%																				
17308F-AE-9	07/25/35		09/01/2018	Paydown		104,939	104,939	90,026	85,636		19,304		19,304		104,939				3,635	07/25/2035	1FM

SCHEDULE D - PART 4

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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)
	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750%																				
17309A-AA-7	04/25/36		09/01/2018	Paydown		201,144	245,886	127,683	103,608		117,284		117,284		220,891		(19,748)	(19,748)	9,304	04/25/2036	1FM
17309D-AH-6	CGCMT 2006-C4 B SUB CSTR 6.395% 03/15/49		09/01/2018	Paydown		192,575	192,575	188,311	192,111		464		464		192,575				8,016	03/15/2049	1FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		09/01/2018	Paydown		443,770	443,770	322,210	324,780		118,990		118,990		443,770				16,406	11/25/2036	1FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		09/01/2018	Paydown		1,232,281	1,232,281	977,165	977,165		255,116		255,116		1,232,281				50,232	01/25/2037	1FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		09/01/2018	Paydown		77,962	77,962	74,036	74,780		3,183		3,183		77,962				2,969	04/25/2036	2FM
	CRMSI 2006-2 A5 STEP AFC AS 5.453% 09/25/36																				
17310E-AE-8			09/01/2018	Paydown		2,125,960	2,125,960	1,760,772	1,760,772		365,187		365,187		2,125,960				83,692	09/25/2036	1FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.779% 12/10/49		09/01/2018	Paydown		96,151	129,304	87,539	101,163		31,057	13,624	17,433		118,596		(22,444)	(22,444)	4,134	12/10/2049	1FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.779% 12/10/49		09/01/2018	Paydown		516,285	694,299	466,726	590,806		169,225	124,081	45,144		635,951		(119,665)	(119,665)	22,299	12/10/2049	2FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		09/01/2018	Paydown		4,877	4,877				4,877		4,877		4,877				195	09/25/2037	1FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		09/01/2018	Paydown		249,378	257,238	233,511	233,097		23,533		23,533		256,630		(7,252)	(7,252)	10,442	04/25/2037	1FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		09/01/2018	Paydown		7,311	9,437		(249)		7,560		7,560		7,311				427	06/25/2037	1FM
	CMLTI 2013-6 1A1 SC FLT SEQ PT SSNR 3.893%																				
17321H-AA-6	11/25/35		09/25/2018	Paydown		258,809	258,809	265,098	261,965		(3,155)		(3,155)		258,809				6,447	11/25/2035	1FM
	CMLTI 2013-8 1A1 SC CSTR SEQ PT SSNR 4.250%																				
17321P-AA-8	05/25/35		09/01/2018	Paydown		681,058	681,058	684,463	682,367		(1,309)		(1,309)		681,058				17,156	05/25/2035	1FM
	CLEAN HARBORS INC CO.GUARNT 5.250% 08/01/20																				
184496-AJ-6			07/19/2018	TENDER SALE		9,080,660	9,528,000	9,716,570	9,561,818		(31,733)		(31,733)		9,530,085		(449,425)	(449,425)	483,546	08/01/2020	3FE
	CLEAN HARBORS INC CLEAN HARBORS INC			Redemption 100.0000																	
18449E-AE-0	06/30/24		09/28/2018			33,586	33,586	33,572			14		14		33,586				232	06/30/2024	3FE
	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC			Redemption 100.0000																	
18610R-AG-9	5.740% 12/05/26		09/05/2018			770,000	770,000	770,000	770,000						770,000				29,489	12/05/2026	1
	ALPHABET HOLDING CO INC ALPHABET HOLDING CO			Redemption 100.0000																	
18913E-AB-3	INC 09/28/24		09/28/2018			73,125	73,125	72,759	72,776		349		349		73,125				2,653	09/28/2024	4FE
	COLD SPRING BREWING CO SR-UNSEC			Redemption 100.0000																	
19286#-AD-3	05/15/24		09/28/2018			787,212	787,212	779,340			7,872		7,872		787,212				10,312	05/15/2024	4Z
	COMAR HLDG CO LLC SR-UNSEC 06/18/24			Redemption 100.0000																	
20007*-AA-9			09/28/2018			37,500	37,500	37,125			375		375		37,500				695	06/18/2024	3Z
20047A-AG-5	COMM 2004-LB2A D SUB AFC 4.934% 03/10/39		08/01/2018	Paydown		9,275,000	9,275,000	9,321,123	9,275,000						9,275,000				305,086	03/10/2039	1FM
	COMM 2004-LB4A XC IO CSTR NTL 1.525%																				
20047N-AK-8	10/15/37		09/01/2018	Paydown				63	63		(63)		(63)						227	10/15/2037	6FE
	CMAT 1999-C1 X IO CSTR NTL 1.264% 01/17/32																				
201730-AJ-7			09/11/2018	Paydown															534	01/17/2032	6FE
	COMMONWEALTH EDISON CO 1ST MORTG 4.000%			U.S. BANCORP INVESTMENTS																	
202795-HV-5	08/01/20		09/19/2018	INC		12,030,126	11,870,000	11,593,904	11,783,526		23,255		23,255		11,806,781		223,345	223,345	540,744	08/01/2020	1FE
	COMMSCOPE INC COMMSCOPE INC 12/29/22			Redemption 100.0000																	
20337E-AN-1			07/31/2018			6,856,000	6,856,000	6,886,029	6,883,184		(27,184)		(27,184)		6,856,000				191,387	12/29/2022	3FE
	COMMUNITY PRESERVATION CORP SE SERIES D																				
204018-AG-6	5.576% 09/01/37		09/01/2018	Paydown		180	180	180	180						180				5	09/01/2037	6*
	COMMUNITY PRESERVATION CORP SE SERIES E																				
204018-AH-4	5.643% 11/01/37		09/01/2018	Paydown		1,130	1,130	1,130	1,130						1,130				43	11/01/2037	6*
	COMMUNITY PRESERVATION CORP SE COLLATERA;																				
204018-AJ-0	TRUST SERIES F 4.915% 03/01/38		09/01/2018	Paydown		2,151	2,151	2,151	2,151						2,151				72	03/01/2038	6*
	COMMUNITY PRESERVATION CORP SE COLLATERAL																				
204018-AL-5	TRUSR NOTE SER B 3.120% 02/01/37		09/01/2018	Paydown		1,196	1,196	1,196	1,176	20			20		1,196				25	02/01/2037	6*
	COMMUNITY PRESERVATION CORP SE SERIES C																				
204018-AM-3	5.790% 06/01/37		09/01/2018	Paydown		2,781	2,781	2,781	2,781						2,781				110	06/01/2037	6*
	COMMUNITY PRESERVATION CORP SE SERES A																				
204018-AN-1	COLLATERAL TRUST 4.780% 01/01/36		09/01/2018	Paydown		1,932	1,932	1,932	1,932						1,932				61	01/01/2036	6*
	COMMUNITY PRESERVATION CORP SE SERIES G NOTES																				
204018-AR-2	4.822% 06/01/38		09/01/2018	Paydown		1,102	1,102	1,102	1,102						1,102				37	06/01/2038	6*
	COMMUNITY PRESERVATION CORP SE COLLATERAL																				
204018-AS-0	TRUST NOTE 6.177% 12/01/38		09/01/2018	Paydown		1,021	1,021	1,021	1,021						1,021				21	12/01/2038	6*
	COMMUNITY PRESERVATION CORP SE SERIES I																				
204018-AT-8	6.138% 04/01/39		09/01/2018	Paydown		260	260	260	260						260				11	04/01/2039	6*
	COMMUNITY PRESERVATION CORP SE SERIES J																				
204018-AV-3	5.428% 08/01/39		09/01/2018	Paydown		620	620	620	620						620				22	08/01/2039	6*

SCHEDULE D - PART 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 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)
20401@-AW-1	COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES K 4.449% 10/01/39		09/01/2018	Paydown		3,013	3,013	3,013	3,013						3,013				88	10/01/2039	6*
20401@-AY-7	COMMUNITY PRESERVATION CORP SE SERIES L COLLATERAL TRUST NOTE 5.567% 12/01/39		09/01/2018	Paydown		4,869	4,869	4,869	4,869						4,869				175	12/01/2039	6*
20401@-AZ-4	COMMUNITY PRESERVATION CORP SE SERIES M 5.611% 03/01/40		09/01/2018	Paydown		978	978	978	978						978				31	03/01/2040	6*
20401@-BD-2	COMMUNITY PRESERVATION CORP SE SERIES N 5.238% 06/01/40		09/01/2018	Paydown		547	547	547	547						547				14	06/01/2040	6*
20401@-BF-7	COMMUNITY PRESERVATION CORP SE SERIES O 4.602% 09/01/40		09/01/2018	Paydown		8,619	8,619	8,619	8,619						8,619				244	09/01/2040	6*
20401@-BG-5	COMMUNITY PRESERVATION CORP SE SERIES P 5.670% 01/01/41		09/01/2018	Paydown		845	845	845	845						845				32	01/01/2041	6*
20401@-BH-3	COMMUNITY PRESERVATION CORP SE SERIES Q 6.167% 04/01/41		09/01/2018	Paydown		486	486	486	486						486				20	04/01/2041	6*
20401@-BK-6	COMMUNITY PRESERVATION CORP SE COLLATERAL TRUST NOTE SERIES R 3.508% 12/01/41		09/01/2018	Paydown		28,379	28,379	28,379	28,379						28,379				353	12/01/2041	6*
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.803% 06/15/25		09/01/2018	Paydown		20,527	20,527	551	551		19,975		19,975		20,527				694	06/15/2025	1FM
21075W-CJ-2	CONHE 1996-1 A7 SEQ 7.000% 03/15/27		09/01/2018	Paydown		3,452	3,452	999	1,003		2,449		2,449		3,452				161	03/15/2027	1FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/02/2018	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2,342,857						2,342,857				104,960	03/02/2032	2
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/01/2018	Redemption 100.0000		15,810	15,810	15,810	15,810						15,810				838	07/01/2050	2FE
22164E-AC-9	COTIVITI CORP COTIVITI CORP 09/28/23		08/27/2018	Redemption 100.0000		11,528,840	11,528,840	11,582,398	11,577,481		(48,640)		(48,640)		11,528,840				338,728	09/28/2023	3FE
22235C-AC-8	COUNTRY FRESH HLDGS LLC SR-UNSEC 03/31/23		09/28/2018	Redemption 100.0000		931,188	931,188	918,921	919,887		11,301		11,301		931,188				36,160	03/31/2023	4
22284M-AK-8	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		09/28/2018	Redemption 100.0000		7,727	7,727	7,707	7,708		19		19		7,727				394	10/04/2024	4FE
22284M-AL-6	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		09/28/2018	Redemption 100.0000		2,782	2,782	2,782	738						2,782				85	10/04/2024	4FE
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		09/01/2018	Redemption 100.0000		300,428	300,428	300,428	300,428						300,428				10,838	01/01/2040	2
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		09/30/2018	Redemption 100.0000		1,065,494	1,065,494	1,065,494	1,065,494						1,065,494				42,087	03/31/2034	2FE
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		09/30/2018	Redemption 100.0000		563,613	563,613	563,613	563,613						563,613				19,497	03/30/2034	2FE
22526W-AH-1	CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24		09/28/2018	Redemption 100.0000		198,000	198,000	199,831			(1,832)		(1,832)		198,000				4,591	02/15/2024	4FE
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		09/10/2018	Redemption 100.0000		665,770	665,770	665,770	665,770						665,770				17,612	12/10/2035	2
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		09/02/2018	Paydown		82	82		(164)		246		246		82				8	11/30/2027	1FM
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		09/01/2018	Paydown		197,368	197,368	194,564	195,889		1,480		1,480		197,368				9,594	09/25/2031	1FE
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		09/01/2018	Paydown		582,341	582,341	582,312	580,536		1,805		1,805		582,341				29,838	12/25/2031	1FE
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.049% 12/25/33		09/01/2018	Paydown		437,003	437,003	448,013	437,003						437,003				17,179	12/25/2033	1FM
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.221% 05/15/38		09/01/2018	Paydown															206	05/15/2038	6FE
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35		09/01/2018	Paydown		220,483	220,483	203,160	204,132		16,351		16,351		220,483				7,066	05/25/2035	1FM
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% 01/25/43		09/01/2018	Paydown		428,406	428,406	451,969	441,946	9,599	(23,139)		(13,540)		428,406				14,776	01/25/2043	6AM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 4.084% 04/25/34		09/01/2018	Paydown		98,040	98,040	94,517	94,717		3,323		3,323		98,040				2,402	04/25/2034	1FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 4.020% 06/25/34		09/01/2018	Paydown		148,197	148,197	140,996	141,577		6,621		6,621		148,197				3,499	06/25/2034	1FM
22541S-M2-1	CSFB 2004-C4 E SUB AFC 5.135% 10/15/39		09/01/2018	Paydown		64,064	64,064	50,057	50,581		13,483		13,483		64,064				2,530	10/15/2039	1FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.498% 10/15/39		09/01/2018	Paydown				926	69		(69)		(69)						136	10/15/2039	6FE

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)
	CSFB 2004-4 3A11 SEQ SSNR AS 5.500%																				
22541S-UX-4	08/25/34		09/01/2018	Paydown		157,452	157,452	154,119	154,126		3,326		3,326		157,452				5,214	08/25/2034	1FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		09/01/2018	Paydown		767,175	767,175	773,648	767,175						767,175				28,199	08/25/2034	1FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		09/01/2018	Paydown		15,181	15,181	15,122	15,122		59		59		15,181				599	12/25/2034	1FM
	CREDIT WAREHOUSE REALTY LEASED SR-SEC			Redemption 100.0000																	
22545#-AA-0	4.960% 10/10/33		09/10/2018			117,929	117,929	117,929	117,929						117,929				3,901	10/10/2033	2
22545#-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		09/01/2018	Paydown		124,602	124,602	122,402	122,780		1,822		1,822		124,602				4,762	02/25/2035	1FM
22545#-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		09/01/2018	Paydown		61,932	61,932	58,425	60,598		1,334		1,334		61,932				2,140	02/25/2035	1FM
22545#-DT-2	CSFB 2005-C1 F SUB 4.821% 02/15/38		09/01/2018	Paydown		22,403	22,403	14,216			22,403		22,403		22,403				720	02/15/2038	1FM
22545#-VV-7	CSFB 2005-C3 B SUB 4.882% 07/15/37		09/01/2018	Paydown		2,352,757	2,352,757	2,172,884	2,190,354		162,403		162,403		2,352,757				134,653	07/15/2037	1FM
	CSMC 2006-C5 AX IO CSTR NTL 0.960% 12/15/39																				
22545L-BR-9			08/01/2018	Paydown															24,816	12/15/2039	6FE
22547Q-DP-5	CSFB 2005-C5 F SUB AFC 5.100% 08/15/38		09/01/2018	Paydown		525,226	525,226	515,293	522,367		2,859		2,859		525,226				25,210	08/15/2038	1FM
	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34																				
2254W0-GV-1			09/01/2018	Paydown		733,445	733,445	715,248	715,293		18,152		18,152		733,445				26,533	10/25/2034	1FM
	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34																				
2254W0-JS-5			09/01/2018	Paydown		58,305	58,305	56,602	56,606		1,699		1,699		58,305				1,990	11/25/2034	1FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		09/01/2018	Paydown		25,330	25,330	25,002	25,053		278		278		25,330				867	11/25/2034	1FM
	CROWN AMERICAS LLC CROWN AMERICAS LLC			Redemption 0.0000																	
22818R-AW-6	04/03/25		09/28/2018								(312)		(312)						351	04/03/2025	3FE
				Redemption 100.0000																	
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		09/20/2018			56,593	56,593	56,593	56,593						56,593				2,288	06/20/2035	1
	CTL 2009-10 TRUST-BOSTON UNIV SR-SEC 6.950%			Redemption 100.0000																	
22945#-AA-6	06/15/27		09/15/2018			283,332	283,332	283,332	283,332						283,332				13,134	06/15/2027	1
	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200%			Redemption 100.0000																	
22946#-AA-5	03/15/31		09/15/2018			250,318	250,318	250,318	250,318						250,318				10,351	03/15/2031	1
	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC			Redemption 100.0000																	
22951#-AA-7	5.250% 06/15/32		09/15/2018			380,166	380,166	380,166	380,166						380,166				13,309	06/15/2032	2
	GALAXY VENTURES LLC-STATE OF N SR-SEC			Redemption 100.0000																	
22952#-AA-6	4.500% 04/15/23		07/15/2018			188,740	188,740	188,740	188,740						188,740				6,370	04/15/2023	1
	CTL PT TRUST-GSA ROYAL PALM BE 2011-SR-SEC																				
22952@-AA-8	4.460% 02/15/24		08/01/2018	Call 103.9287		9,601,975	9,238,999	9,238,999	9,238,999						9,238,999				621,653	02/15/2024	1
	CTL PT TRUST-GSA ROYAL PALM BE 2011-SR-SEC			Redemption 100.0000																	
22952@-AA-8	4.460% 02/15/24		07/15/2018			92,813	92,813	92,813	92,813						92,813				2,415	02/15/2024	1
	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250%			Redemption 100.0000																	
22953*-AA-9	06/15/31		09/15/2018			180,022	180,022	180,022	180,022						180,022				5,102	06/15/2031	1
	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC			Redemption 100.0000																	
22954*-AA-8	3.970% 12/14/23		09/07/2018			1,421,529	1,421,529	1,421,529	1,421,529						1,421,529				37,633	12/07/2023	2
	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC			Redemption 100.0000																	
22955#-AA-3	4.110% 06/15/43		09/15/2018			160,623	160,623	160,623	160,623						160,623				4,402	06/15/2043	1
	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC			Redemption 100.0000																	
22956#-AA-2	5.000% 01/15/39		09/15/2018			48,398	48,398	48,398	48,398						48,398				1,614	01/15/2039	2
	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC			Redemption 100.0000																	
22958#-AA-0	4.500% 04/20/33		09/20/2018			271,110	271,110	271,110	271,110						271,110				8,136	04/20/2033	1
	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38			Redemption 100.0000																	
22959#-AA-9			09/30/2018			769,038	769,038	769,038	769,038						769,038				30,983	09/30/2038	2FE
	CTL PT TRUST CERTIFICATES-HOME SR-SEC			Redemption 100.0000																	
22959@-AA-1	4.780% 01/15/34		09/15/2018			40,781	40,781	40,781	40,781						40,781				1,300	01/15/2034	1
	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615%			Redemption 100.0000																	
22960@-AA-8	11/15/34		09/15/2018			63,245	63,245	63,246	63,246		(1)		(1)		63,245				1,946	11/15/2034	1
	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC			Redemption 100.0000																	
22961#-AA-5	4.500% 02/15/34		09/15/2018			1,296,341	1,296,341	1,296,341	1,296,341						1,296,341				38,902	02/15/2034	1
	CTL PT TR SER 2014-COSTCO SR-SEC 4.380%			Redemption 100.0000																	
22962@-AA-6	09/15/45		09/15/2018			43,414	43,414	43,414	43,414						43,414				1,268	09/15/2045	1
	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC			Redemption 100.0000																	
22963@-AA-5	4.470% 11/15/34		09/15/2018			27,057	27,057	27,057	27,057						27,057				806	11/15/2034	1
				Redemption 100.0000																	
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		09/15/2018			181,931	181,931	187,386	186,958		(5,028)		(5,028)		181,931				5,626	12/15/2044	2

SCHEDULE D - PART 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)
				Redemption 100.0000																	
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		09/17/2018			5,076	5,076	5,076	5,076						5,076				150	09/15/2045	1.
	CTL PT TR SER 2015-LOWES DELAW SR-SEC			Redemption 100.0000																	
22972@-AA-4	3.740% 03/20/35		09/20/2018			84,479	84,479	84,479	84,479						84,479				2,107	03/20/2035	1.
	CTL PT SER 2016-WESTCHESTER CO SR-SEC			Redemption 100.0000																	
22974@-AA-2	3.850% 03/15/36		09/15/2018			243,895	243,895	243,895	243,895						243,895				6,262	03/15/2036	1.
	CTL PT TR SER 2016-CAREALLIANC 4.310%			Redemption 100.0000																	
22977#-AA-7	12/10/37		09/10/2018			89,717	89,717	92,328	92,257		(2,541)		(2,541)		89,717				2,579	12/10/2037	1.
	CTL PT TR SER 2016-CORONA RIVE 4.060%			Redemption 100.0000																	
22977*-AA-1	02/15/38		09/15/2018			169,320	169,320	169,320	169,320						169,320				4,584	02/15/2038	1.
	CTL PT TR SER 2017-LOWES SCOTT 3.650%			Redemption 100.0000																	
22978@-AA-8	09/20/31		09/20/2018			138,344	138,344	140,059	139,958		(1,614)		(1,614)		138,344				3,367	09/20/2031	1.
	CTL 2016-29 TRUST-SPIRIT AEROS 4.694%			Redemption 100.0000																	
22979@-AA-7	12/15/37		09/15/2018			207,281	207,281	207,281	207,281						207,281				6,489	12/15/2037	2.
	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991%			Redemption 100.0000																	
22983*-AA-3	09/15/36		09/15/2018			131,248	131,248	135,186	134,663		(3,415)		(3,415)		131,248				3,493	09/15/2036	1.
	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC			Redemption 100.0000																	
22983@-AA-1	5.355% 12/15/36		09/15/2018			130,256	130,256	130,256	130,256						130,256				4,626	12/15/2036	2.
	CTL PT TR SER 2015-GUARDIAN LI SR 3.920%			Redemption 100.0000																	
22984@-AA-0	07/15/36		09/15/2018			549,621	549,621	554,809	554,312		(4,691)		(4,691)		549,621				14,367	07/15/2036	1.
233046-AD-3	DNKN 2015-1A A2II SEQ 3.980% 02/20/45		08/20/2018	Paydown		353,038	353,038	353,557	353,462		(425)		(425)		353,038				10,538	02/20/2045	3AM.
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		08/20/2018	Paydown		37,500	37,500	37,500	37,500						37,500				1,247	11/20/2047	2AM.
	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC			Redemption 100.0000																	
23311*-AA-4	3.590% 07/20/34		09/20/2018			291,552	291,552	291,552	291,552						291,552				6,979	07/20/2034	2.
	DCT IND OPER PTNR LP CO.GUARNT 4.500%																				
233150-AC-5	10/15/23		09/21/2018	Call 105.8153		37,273,453	35,225,000	34,976,847	35,060,803		18,147		18,147		35,078,950		146,050	146,050	3,155,453	10/15/2023	2FE.
	DTZ US BORROWER LLC DTZ US BORROWER LLC			Redemption 100.0000																	
23340D-AH-5	11/04/21		08/22/2018			78,339,625	78,339,625	77,842,917	78,009,706		329,919		329,919		78,339,625				3,028,842	11/04/2021	4FE.
	DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE			Redemption 100.0000																	
23918Y-AC-2	PARTNE 06/24/21		09/28/2018			53,375	53,375	53,108	53,233		142		142		53,375				1,665	06/24/2021	2FE.
	DEALER TIRE LLC DEALER TIRE LLC			Redemption 100.0000																	
24228H-AH-1	12/22/21		09/28/2018			29,869	29,869	30,280	30,278		(409)		(409)		29,869				993	12/22/2021	4FE.
247126-AJ-4	APTIV CORP CO.GUARNT 4.150% 03/15/24		08/16/2018	BANK OF AMERICA		15,042,541	14,950,000	14,897,526	14,915,193		3,144		3,144		14,918,337		124,203	124,203	577,340	03/15/2024	2FE.
				Redemption 100.0000																	
24715@-AA-2	DELOITTE LLP A-SR 6.730% 08/20/23		08/20/2018			3,636,359	3,636,359	3,636,359	3,636,359						3,636,359				244,727	08/20/2023	1.
24715@-AC-8	DELOITTE LLP A-SR 6.240% 09/17/18		09/17/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				312,000	09/17/2018	1.
	DELTA ENGINES 2017 LEASE-BKD P SR-SEC			Redemption 100.0000																	
24764@-AA-2	6.750% 11/20/22		09/20/2018			810,000	810,000	810,000	810,000						810,000				36,450	11/20/2022	2FE.
251510-CV-3	DBALT 2005-1 1A1 FLT AS 2.716% 02/25/35		09/25/2018	Paydown		91,291	91,291	63,444	57,474		33,817		33,817		91,291				1,390	02/25/2035	1FM.
	DBALT 2005-3 M MEZ CSTR NAS 4.884% 06/25/35																				
251510-ET-6			09/01/2018	Paydown			668,558												1	06/25/2035	1FM.
	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.354%																				
251511-AC-5	06/25/36		09/01/2018	Paydown		181,454	273,547	145,868	146,741		86,997		86,997		233,737		(52,283)	(52,283)	8,406	06/25/2036	1FM.
	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000%																				
251513-AY-3	10/25/36		09/01/2018	Paydown		494,695	494,695	495,558	494,695						494,695				18,845	10/25/2036	1FM.
	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500%																				
251563-BM-3	04/25/33		09/01/2018	Paydown		895	895	894	894		1		1		895				33	04/25/2033	1FM.
	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33																				
251563-BS-0			09/01/2018	Paydown		3,481	3,481	3,459	3,463		18		18		3,481				128	04/25/2033	1FM.
	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33																				
251563-BT-8			09/01/2018	Paydown		1,586	1,586	1,555	1,570		16		16		1,586				58	04/25/2033	1FM.
	DMSI 2007-WM1 A1 SC CSTR SSNR 3.658%																				
25157T-AA-2	06/27/37		09/01/2018	Paydown		1,152,190	1,152,190	1,156,110	1,162,000		(9,810)		(9,810)		1,152,190				25,363	06/27/2037	1FM.
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		09/20/2018	Paydown		1,990,539	1,990,539	1,990,038	1,990,052		487		487		1,990,539				42,870	10/22/2029	1FE.
	DIAMOND STATE GENERATION PARTN A-SR-SEC			Redemption 100.0000																	
25275@-AA-1	5.220% 03/30/25		09/30/2018			694,183	694,183	694,183	694,183						694,183				41,502	03/30/2025	2FE.
				Redemption 100.0000																	
25403#-AB-2	DILIGENT CORP SR-UNSEC 04/14/22		09/28/2018			58,800	58,800	58,061	48,683		567		567		58,800				3,229	04/14/2022	3FE.

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)
25403#-AD-8	DILIGENT CORP SR-UNSEC 04/14/22		09/28/2018	Redemption 100.0000		13,750	13,750	13,596	10,158		139		139		13,750				796	04/14/2022	3FE
25403#-AE-6	DILIGENT CORP SR-UNSEC 04/14/22		09/28/2018	Redemption 100.0000		14,409	14,409	14,229			180		180		14,409				794	04/14/2022	4
25403#-AF-3	DILIGENT CORP SR-UNSEC 04/14/22		09/28/2018	Redemption 100.0000		4,420	4,420	4,420							4,420				185	04/14/2022	4
25403#-AG-1	DILIGENT CORP SR-UNSEC 04/14/22		09/28/2018	Redemption 100.0000		2,374	2,374	2,374							2,374				51	04/14/2022	4
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		09/01/2018	Redemption 100.0000		1,659,354	1,659,354	1,659,354	1,659,354						1,659,354				45,369	08/01/2024	1
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		07/25/2018	Paydown		67,500	67,500	67,500	67,500						67,500				2,265	10/25/2045	2AM
25755T-AG-5	DPABS 2017-1A A2II SEQ 3.082% 07/25/47		07/25/2018	Paydown		37,500	37,500	37,500	37,500						37,500				867	07/25/2047	2AM
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		07/25/2018	Paydown		125,000	125,000	125,000	125,000						125,000				3,861	07/25/2047	2AM
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		07/25/2018	Paydown		16,063	16,063	16,063							16,063				167	07/25/2048	2AM
25857@-AA-7	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900% 08/01/36		09/01/2018	Paydown		1,795,897	1,795,897	1,795,897	1,795,897						1,795,897				47,182	08/01/2036	1FE
25857@-AB-5	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850% 08/01/36		09/01/2018	Paydown		320,696	320,696	320,696	320,696						320,696				10,478	08/01/2036	2AM
25858*-AA-8	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000% 03/22/38		09/01/2018	Paydown		1,775,300	1,775,300	1,775,300	1,775,300						1,775,300				47,634	03/22/2038	1FE
25858*-AB-6	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38		09/01/2018	Paydown		546,246	546,246	546,246	546,246						546,246				16,555	03/22/2038	2AM
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		09/15/2018	Redemption 100.0000		185,927	185,927	185,927	185,927						185,927				6,160	12/15/2041	2
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		09/15/2018	Redemption 100.0000		92,292	92,292	92,292	92,292						92,292				2,991	05/15/2042	2
26208L-AA-6	HONK 2015-1A A2 SEQ 5.216% 07/20/45		07/20/2018	Paydown		65,000	65,000	64,978	64,979		21		21		65,000				2,543	07/20/2045	2AM
26376M-AG-7	DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24		09/28/2018	Redemption 100.0000		13,019	13,019	13,044			(25)		(25)		13,019				93	03/15/2024	4FE
26442R-AB-7	DUKE ENERGY PROGRESS INC 1ST MORTG 4.375% 03/30/44		08/07/2018	BANK OF AMERICA		7,524,475	7,300,000	7,298,540	7,298,877		14		14		7,298,891		225,584	225,584	274,130	03/30/2044	1FE
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		09/28/2018	Redemption 100.0000		55,000	55,000	55,030	42,581		(30)		(30)		55,000				2,131	07/19/2024	4FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/28/2018	Redemption 100.0000		6,111	6,111	6,098			13		13		6,111				183	03/06/2025	4FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		09/08/2018	Redemption 100.0000		169,992	169,992	172,699	172,328		(2,336)		(2,336)		169,992				6,110	11/08/2044	2
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		09/28/2018	Redemption 100.0000		22,938	22,938	22,957			(19)		(19)		22,938				381	10/02/2024	3FE
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		07/15/2018	Redemption 100.0000		490,506	490,506	490,506	490,506						490,506				22,465	01/15/2039	2FE
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		07/15/2018	Redemption 100.0000		156,070	156,070	156,070	156,070						156,070				7,148	01/15/2039	2FE
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24		09/28/2018	Redemption 100.0000		44,472	44,472	44,274	34,553		192		192		44,472				1,888	09/08/2024	5
28167@-AA-6	EDWARD DON & CO 10.756% 03/31/23		07/02/2018	Call 101.2698		34,237,625	33,808,334	33,625,922	24,687,753		13,043		13,043		33,638,965		169,369	169,369	2,070,289	03/31/2023	5
28167@-AA-6	EDWARD DON & CO 10.756% 03/31/23		07/03/2018	Redemption 100.0000		85,417	85,417	84,956	62,374		461		461		85,417				3,814	03/31/2023	5
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		08/31/2018	Redemption 100.0000		1,122,379	1,122,379	1,122,379							1,122,379				10,214	11/30/2035	2FE
28621@-AA-6	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		09/30/2018	Redemption 100.0000		683,520	683,520	683,520	683,520						683,520				37,430	12/31/2032	2FE
288547-AC-6	ELAT 2007-2 A2B FLT STEP IRC 3.166% 05/25/37		09/25/2018	Paydown		501,139	501,139	435,405	496,074		5,066		5,066		501,139				9,602	05/25/2037	1FM
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		08/11/2018	Redemption 100.0000		338,235	338,235	338,235	338,235						338,235				17,619	02/11/2030	1FE
29102E-AG-0	PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23		09/28/2018	Redemption 100.0000		53,250	53,250	53,556			(306)		(306)		53,250				913	10/23/2023	4FE

SCHEDULE D - PART 4

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 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)
29273P-AB-9	ENDO PARENT INC SR-UNSEC 08/18/23		09/28/2018	Redemption 100.0000		7,559	7,559	7,559	7,559						7,559				231	08/18/2023	4
29273P-AC-7	ENDO PARENT INC SR-UNSEC 08/18/23		09/28/2018	Redemption 100.0000		12,850	12,850	12,722	12,741		109		109		12,850				457	08/18/2023	4
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. SR-UNSEC 08/18/23		09/28/2018	Redemption 100.0000		7,066	7,066	7,066	7,066						7,066				217	08/18/2023	4
29278J-AC-6	ENDRIES ACQUISITION HLDGS INC SR-UNSEC 06/01/23		07/31/2018	Redemption 100.0000		31,845	31,845	31,526	31,552		292		292		31,845				1,191	06/01/2023	5*
29364W-AJ-7	ENTERGY LOUISIANA LLC 1ST MORTG 6.500% 09/01/18		09/01/2018	Maturity		19,000,000	19,000,000	18,986,890	18,998,919		1,081		1,081		19,000,000				1,235,000	09/01/2018	1FE
29365K-AB-9	ETI 2009-A A2 SEQ 3.650% 08/01/19		08/01/2018	Paydown		199,986	199,986	199,927	199,984		2		2		199,986				7,299	08/01/2019	1FE
29365K-AC-7	ETI 2009-A A3 SEQ 4.380% 11/01/23		08/01/2018	Paydown		5,157,558	5,157,558	5,170,836	5,161,228		(3,671)		(3,671)		5,157,558				225,901	11/01/2023	1FE
29429C-AG-0	CGCMT 2016-P3 B SUB AFC 4.271% 04/15/49		08/06/2018	CITIGROUP GLOBAL MARKETS INC		4,298,477	4,250,000	4,377,245	4,357,540		(7,221)		(7,221)		4,350,319		(51,842)	(51,842)	109,415	04/15/2049	1FM
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32		09/01/2018	Paydown			15,375	5,639	5,711		194		194		5,905		(5,905)	(5,905)	530	11/25/2032	1FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		09/01/2018	Paydown			88,111	35,250	34,691		3,197		3,197		37,888		(37,888)	(37,888)	583	08/25/2033	1FM
294751-DG-4	EQABS 2003-4 M2 MEZ STEP AFC NAS 6.531% 10/25/34		07/01/2018	Paydown		11,848	11,848	11,848	11,848						11,848				315	10/25/2034	1FM
294751-DH-2	EQABS 2003-4 M3 MEZ STEP AFC NAS 6.779% 10/25/34		07/01/2018	Paydown		7,523	7,523	4,122	4,171		3,352		3,352		7,523				200	10/25/2034	1FM
294751-DR-0	EQABS 2004-1 AF5 STEP AFC IRC AS 5.610% 04/25/34		09/01/2018	Paydown		200,889	200,889	200,889	200,889						200,889				6,704	04/25/2034	1FM
294751-DX-7	EQABS 2004-1 M3 MEZ STEP AFC IRC NAS 5.760% 04/25/34		09/01/2018	Paydown		82,445	82,445	54,625	55,092		27,353		27,353		82,445				2,529	04/25/2034	1FM
294751-EL-2	EQABS 2004-2 M2 MEZ STEP AFC NAS 6.060% 07/25/34		09/01/2018	Paydown		124,517	124,517	121,368	122,094		2,423		2,423		124,517				3,922	07/25/2034	3FM
294751-EM-0	EQABS 2004-2 M3 MEZ STEP AFC NAS 6.181% 07/25/34		09/01/2018	Paydown			(20,798)	(745)	(836)		(95)		(95)		(931)		931	931	457	07/25/2034	1FM
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 4.597% 07/25/34		09/01/2018	Paydown		229,755	229,755	228,678	228,847		907		907		229,755				7,812	07/25/2034	1FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.591% 07/25/34		09/01/2018	Paydown			40,496												1,171	07/25/2034	1FM
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		09/15/2018	Redemption 100.0000		98,896	98,896	98,896	98,896						98,896				2,473	02/15/2035	1
30152@-AF-8	EXECUTIVE CONSULTING GROUP LLC SR-UNSEC 06/20/24		09/28/2018	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				693	06/20/2024	4Z
30161N-AN-1	EXELON CORP SR UNSEC 3.950% 06/15/25		09/19/2018	JP MORGAN SECURITIES		10,767,757	10,850,000	10,829,648	10,833,024		1,435		1,435		10,834,459		(66,702)	(66,702)	328,574	06/15/2025	2FE
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/02/24		09/28/2018	Redemption 100.0000		3,990	3,990	3,980	3,971		19		19		3,990				240	08/02/2024	4FE
30246Q-AH-6	FBRSI 2005-2 M2 MEZ FLT STEP AFC IRC 2.966% 09/25/35		09/13/2018	PERFORMANCE TRUST CAP		25,609,883	25,550,000	22,423,219	24,170,939		353,096		353,096		24,524,035		1,085,848	1,085,848	488,718	09/25/2035	1FM
30246Q-CN-1	FBRSI 2005-5 AV24 FLT STEP AFC IRC 2.956% 11/25/35		09/25/2018	Paydown		1,087,882	1,087,882	831,326	1,077,795		10,087		10,087		1,087,882				19,241	11/25/2035	1FM
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		09/15/2018	Redemption 100.0000		813,069	813,069	813,069	813,069						813,069				22,718	10/13/2036	1
30711X-AT-1	CAS 2015-C01 1M2 MEZ FLT 6.516% 02/25/25		09/25/2018	Paydown		175,750	175,750	186,714	185,130		(9,380)		(9,380)		175,750				7,207	02/25/2025	3AM
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		09/10/2018	Redemption 100.0000		429,809	429,809	429,809	429,809						429,809				16,052	01/10/2032	1
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		09/10/2018	Redemption 100.0000		289,733	289,733	289,733	289,733						289,733				10,821	02/10/2032	1
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		09/10/2018	Redemption 100.0000		327,734	327,734	327,734	327,734						327,734				12,240	03/10/2032	1
31306@-AA-2	FBI SAN DIEGO LEASE BKD TRUST- SR-SEC 4.750% 04/26/33		09/10/2018	Redemption 100.0000		917,428	917,428	917,428	917,428						917,428				29,061	04/10/2033	1
31331F-BA-8	FEDERAL EXPRESS PT 991A-SR-SEC 7.650% 01/15/22		07/15/2018	Redemption 100.0000		14,090	14,090	14,090	14,090						14,090				1,078	01/15/2022	1FE
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		09/01/2018	Paydown		147,893	147,893	142,852	143,173		4,720		4,720		147,893				6,240	06/25/2028	1AM
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		09/01/2018	Paydown		131,379	131,379	125,362	125,800		5,578		5,578		131,379				5,543	06/25/2028	4AM

SCHEDULE D - PART 4

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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)
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		09/01/2018	Paydown		74,318	74,318	67,690	67,736		6,582		6,582		74,318				3,135	06/25/2028	5AM
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.516% 07/25/34		09/01/2018	Paydown		126,136	129,208	59,931	47,140		64,699		64,699		127,527		(1,390)	(1,390)	5,153	07/25/2034	6*
31560H-AC-3	FETCH ACQUISITION LLC SR-UNSEC 05/22/24		09/28/2018	Redemption 100.0000		49,813	49,813	49,563	49,578		234		234		49,813				2,511	05/22/2024	4FE
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		09/15/2018	Redemption 100.0000		48,337	48,337	48,337	48,337						48,337				2,108	09/15/2030	2
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		09/30/2018	Redemption 100.0000		166,326	166,326	166,326	166,326						166,326				7,488	03/31/2032	2
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		09/30/2018	Redemption 100.0000		112,424	112,424	112,424	112,424						112,424				5,407	07/31/2031	2
31565@-AA-8	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33		09/30/2018	Redemption 100.0000		149,593	149,593	149,593	149,593						149,593				7,653	01/31/2033	2
31565@-AB-6	WELLS FARGO BK-FLOWERS $780M SR-SEC 7.670% 01/31/20		09/30/2018	Redemption 100.0000		24,951	24,951	24,951	24,951						24,951				1,277	01/30/2020	2
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/29/25		09/28/2018	Redemption 100.0000		6,125	6,125	6,110			15		15		6,125				150	03/29/2025	4FE
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		09/20/2018	BANK OF AMERICA		1,501,875	1,500,000	1,496,250			6		6		1,496,256		5,619	5,619		10/01/2025	4
32027N-ED-9	FFML 2003-FFH1 M1 MEZ FLT STEP 3.280% 09/25/33		09/25/2018	Paydown		305,514	305,514	284,128	286,875		18,639		18,639		305,514				5,914	09/25/2033	1FM
32027N-KJ-9	FFML 2004-FF6 M1 MEZ FLT STEP IRC 3.146% 07/25/34		09/25/2018	Paydown		173,714	173,714	103,687	84,078		89,636		89,636		173,714				3,270	07/25/2034	1FM
32027N-VV-0	FFML 2005-FF9 A4 FLT STEP 2.576% 10/25/35		09/25/2018	Paydown		507,804	507,804	474,797	483,298		24,506		24,506		507,804				8,494	10/25/2035	1FM
32028G-AE-5	FFML 2006-FF15 A5 FLT STEP IRC SEQ 2.390% 11/25/36		09/27/2018	BANK OF AMERICA		12,187,370	12,483,862	10,845,355	11,311,489		128,720		128,720		11,440,209		747,161	747,161	195,703	11/25/2036	1FM
32028G-AE-5	FFML 2006-FF15 A5 FLT STEP IRC SEQ 2.390% 11/25/36		09/25/2018	Paydown		414,091	414,091	359,742	375,203		38,888		38,888		414,091				5,333	11/25/2036	1FM
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		09/01/2018	Paydown		107,269	112,740	88,191	89,312		22,289		22,289		111,601		(4,332)	(4,332)	3,976	05/25/2036	1FM
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		09/01/2018	Paydown		434,773	456,948	351,943	356,634		95,432		95,432		452,066		(17,292)	(17,292)	16,115	05/25/2036	1FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 4.030% 10/25/34		09/01/2018	Paydown		861,469	861,469	813,496	813,496		47,974		47,974		861,469				20,118	10/25/2034	1FM
32051G-CQ-6	FHASI 2004-7 1A4 NAS 5.500% 01/25/35		09/01/2018	Paydown		210,122	210,122	211,025	210,374		(252)		(252)		210,122				8,582	01/25/2035	1FM
32051G-FL-4	FHAMS 2005-FA1 1A1 NAS 5.500% 03/25/35		09/01/2018	Paydown		278,615	267,614	202,929	202,929		67,363		67,363		270,292		8,323	8,323	11,344	03/25/2035	1FM
32051G-N3-5	FHASI 2005-8 1A1 NAS 5.750% 02/25/36		09/01/2018	Paydown		292,441	291,732	216,580	218,013		73,877		73,877		291,891		550	550	10,467	02/25/2036	1FM
32051G-P4-1	FHASI 2005-8 1A10 AD AS 5.750% 02/25/36		09/01/2018	Paydown		301,199	300,468	223,382	224,852		75,780		75,780		300,632		568	568	10,781	02/25/2036	1FM
32051G-RU-1	FHAMS 2005-FA5 1A4 SSNR NAS 5.500% 08/25/35		09/01/2018	Paydown		149,985	151,233	105,498	90,056		60,712		60,712		150,767		(782)	(782)	5,402	08/25/2035	1FM
32051G-VL-6	FHAMS 2005-FA7 1A4A SSNR NAS 5.500% 10/25/35		09/01/2018	Paydown		99,639	117,296	72,077	72,362		38,261		38,261		110,623		(10,983)	(10,983)	4,206	10/25/2035	1FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		09/01/2018	Paydown		236,456	258,083	183,610	165,179		84,804		84,804		249,984		(13,528)	(13,528)	11,016	02/25/2037	1FM
33632*-UJ-4	FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20		09/10/2018	Redemption 100.0000		247,983	247,983	247,983	247,983						247,983				13,150	12/10/2020	1
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24		07/02/2018	Redemption 100.0000		1,204,619	1,204,619	1,204,619	1,204,619						1,204,619				69,868	01/02/2024	1
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		09/01/2018	Paydown		44,749	44,749				44,749		44,749		44,749				2,331	09/11/2023	1FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		09/15/2018	Redemption 100.0000		437,697	437,697	437,697	437,697						437,697				13,923	11/15/2030	2
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/29/23		07/02/2018	Redemption 100.0000		62,250	62,250	62,185	62,187		63		63		62,250				2,256	12/29/2023	4FE
33941*-AA-1	FLIGHT BUYER LLC SR-UNSEC 10/02/21		07/02/2018	Redemption 100.0000		30,698	30,698	30,401	29,457		202		202		30,698				934	10/02/2021	4
33941J-AC-5	FLIGHT BUYER LLC SR-UNSEC 10/02/21		07/02/2018	Redemption 100.0000		6,822	6,822	6,822	6,591						6,822				208	10/02/2021	4
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2018			989,862	989,862	989,862							989,862					04/01/2034	1FE
343412-AB-8	FLUOR CORP SR UNSEC 3.375% 09/15/21		09/24/2018	Call 100.6570		25,164,250	25,000,000	24,779,750	24,909,584		16,833		16,833		24,926,416		73,584	73,584	1,011,375	09/15/2021	2FE

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)
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		07/30/2018	Paydown		11,250	11,250	11,250	11,250						11,250				325	04/30/2047	2AM
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		07/30/2018	Paydown		55,000	55,000	55,000	55,000						55,000				2,101	04/30/2047	2AM
350418-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		07/02/2018	Redemption 100.0000		37,500	37,500	37,125	37,131		369		369		37,500				1,226	11/10/2023	5*
350418-AB-1	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		08/13/2018	Redemption 100.0000		6,000,000	6,000,000	6,000,000							6,000,000				37,551	11/10/2023	5*
35645@-AA-3	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		09/28/2018	Redemption 100.0000		10,750	10,750	10,643	10,684		66		66		10,750				433	11/10/2020	4
35645@-AC-9	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		09/28/2018	Redemption 100.0000		9,473	9,473	9,380	6,917		71		71		9,473				343	11/10/2020	4
35645@-AD-7	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		09/28/2018	Redemption 100.0000		15,500	15,500	15,345			155		155		15,500				713	11/10/2020	4
35729P-DB-3	FHLT 2004-1 M3 MEZ FLT STEP 3.041% 02/25/34		09/25/2018	Paydown		1,565	1,565	1,301	1,378		187		187		1,565				28	02/25/2034	1FM
35729P-JY-7	FHLT 2005-B M4 MEZ FLT STEP 2.921% 04/25/35		07/26/2018	KGS-ALPHA CAPITAL MARKETS LLC		2,203,584	2,202,207	1,566,320	2,143,109		16,692		16,692		2,159,801		43,783	43,783	33,097	04/25/2035	1FM
35729P-JY-7	FHLT 2005-B M4 MEZ FLT STEP 2.921% 04/25/35		07/25/2018	Paydown		67,174	67,174	47,778	65,371		1,803		1,803		67,174				984	04/25/2035	1FM
35802X-AA-1	FRESENIUS MED CARE II CO.GUARNT 6.500% 09/15/18		09/15/2018	Maturity		2,600,000	2,600,000	2,564,198	2,595,631		4,370		4,370		2,600,000				169,000	09/15/2018	2FE
361452-AA-3	GATX RAIL CORP 00-1-SR-SEC 8.100% 01/13/20		07/13/2018	Redemption 100.0000		591,872	591,872	591,872	591,872						591,872				127,204	01/13/2020	2FE
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		09/01/2018	Paydown		13,858	13,858	103			13,858		13,858		13,858				520	12/31/2035	6*
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		09/01/2018	Paydown		6,753	6,753				6,753		6,753		6,753				178	12/25/2024	6*
36164A-AA-1	GFG 2014-1A A SEQ 5.210% 07/15/40		07/15/2018	Paydown		559,739	559,739	559,739	559,739						559,739				21,872	07/15/2040	1FE
36170U-CQ-2	GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39		09/01/2018	Paydown		1,603,999	1,616,687				1,603,999		1,603,999		1,603,999				110,472	12/25/2039	6*
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 01/30/21		09/28/2018	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				1,538	01/30/2021	5FE
361849-CB-6	GMACC 1997-C1 X IO CSTR NTL 1.508% 07/15/29		09/01/2018	Paydown				169,170											14,739	07/15/2029	6FE
361849-ER-9	GMACC 1999-C1 X IO CSTR NTL 0.235% 05/15/33		09/01/2018	Paydown															1,315	05/15/2033	6*
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		09/01/2018	Paydown		187,008	187,008	187,008	187,008						187,008				7,265	09/25/2034	1FM
36185M-AJ-1	GMACM 2005-AF1 A2 FLT AFC AD AS 2.816% 07/25/35		09/25/2018	Paydown		557,604	557,604	463,613	463,613		93,991		93,991		557,604				9,140	07/25/2035	1FM
36185M-CL-4	GMACM 2005-J1 A14 NAS 5.500% 12/25/35		09/01/2018	Paydown		166,416	174,197	146,973	148,158		25,031		25,031		173,189		(6,772)	(6,772)	6,186	12/25/2035	1FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		09/01/2018	Paydown		110,287	122,577	108,027	108,489		12,898		12,898		121,387		(11,100)	(11,100)	4,751	04/25/2036	1FM
36185N-J4-3	GMACM 2003-J8 M1 MEZ NAS 5.250% 12/25/33		09/01/2018	Paydown		39,821	39,821	24,653	25,587	13,155	15,171	14,092	14,234		39,821				1,330	12/25/2033	6FM
36185N-J5-0	GMACM 2003-J8 M2 MEZ NAS 5.250% 12/25/33		09/01/2018	Paydown		7,867	15,424		838		8,873	6,984	1,889		7,867				201	12/25/2033	1FM
36185N-S4-3	GMACM 2004-JR1 A10 SC Z AS 5.250% 12/25/33		09/01/2018	Paydown		613,908	613,908	536,690	606,661		7,246		7,246		613,908				20,475	12/25/2033	1FM
36185N-X5-4	GMACM 2004-AR1 14A CSTR AS 4.051% 06/25/34		09/01/2018	Paydown		29,391	29,391	29,473	29,465		(74)		(74)		29,391				788	06/25/2034	1FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		09/01/2018	Redemption 100.0000		76,033	76,033	76,531	76,341		(307)		(307)		76,033				3,012	08/01/2031	2
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		09/15/2018	Redemption 100.0000		29,114	29,114	29,114	29,114						29,114				1,252	07/15/2027	2
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 9.702% 03/21/46		09/01/2018	Paydown		1,155,382	1,688,003	162,904	155,677	(1,280)	1,083,550		1,082,270		1,237,947		(82,565)	(82,565)	69,923	03/21/2046	6FE
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34		09/01/2018	Paydown		321,058	321,058	315,771	315,799		5,259		5,259		321,058				11,498	04/25/2034	1FM
36228F-6P-6	GSAMP 2004-AR1 M1 MEZ FLT STEP 3.193% 06/25/34		09/25/2018	Paydown		105,195	105,195	100,066	100,738		4,457		4,457		105,195				2,086	06/25/2034	1FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		09/01/2018	Paydown		142,640	142,640	145,938	144,796		(2,156)		(2,156)		142,640				5,777	02/25/2034	1FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		09/01/2018	Paydown		232,699	232,699	225,404	225,417		7,283		7,283		232,699				8,661	06/25/2033	1FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		09/01/2018	Paydown		6,814	6,814	6,535	6,535		279		279		6,814				239	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 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)
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.845% 06/25/33		09/01/2018	Paydown		101,843	101,843	100,825	100,826		1,018		1,018		101,843				4,155	06/25/2033	1FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.845% 06/25/33		09/01/2018	Paydown		32,734	32,734	32,213	32,214		520		520		32,734				1,335	06/25/2033	3FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 03/25/47		09/01/2018	Paydown		144,754	144,754	81,384	82,165		62,590		62,590		144,754				3,060	03/25/2047	1FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36		09/01/2018	Paydown		609,759	609,759	312,035	312,007		297,752		297,752		609,759				10,536	11/25/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		09/01/2018	Paydown		75,310	83,837	45,579	29,883		48,718		48,718		78,602		(3,292)	(3,292)	3,274	01/25/2037	1FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		09/01/2018	Paydown		687,672	765,172	681,664	684,099		74,431		74,431		758,529		(70,858)	(70,858)	29,884	01/25/2037	3FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		09/01/2018	Paydown		157,611	178,228	65,697	65,697		99,456		99,456		165,152		(7,542)	(7,542)	6,769	05/25/2037	1FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 3.873% 05/25/37		09/01/2018	Paydown		141,595	134,814	60,965	34,001		105,689		105,689		139,690		1,905	1,905	3,678	05/25/2037	1FM
362332-AH-1	GSMS 2006-GG8 AJ SEQ 5.622% 11/10/39		09/01/2018	Paydown		1,388	1,388	1,255	1,368		46	26	20		1,388				57	11/10/2039	1FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 2.526% 12/25/35		09/25/2018	Paydown		473,415	473,415	416,309	406,213		67,202		67,202		473,415				11,717	12/25/2035	1FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		09/01/2018	Paydown		37,310	40,423	24,055	20,121		18,793		18,793		38,914		(1,604)	(1,604)	1,516	03/25/2036	1FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		09/01/2018	Paydown		239,033	239,033	105,287	106,393		132,640		132,640		239,033				3,390	03/25/2036	1FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		09/01/2018	Paydown		162,728	162,728	86,378	87,213		75,515		75,515		162,728				3,906	03/25/2046	1FM
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46		09/01/2018	Paydown		110,965	110,965	93,202	94,034		16,931		16,931		110,965				2,663	03/25/2046	1FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		09/01/2018	Paydown		69,157	69,157	64,889	66,596		2,561		2,561		69,157				2,537	09/25/2035	1FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		09/01/2018	Paydown		25,442	25,442	25,351	25,350		92		92		25,442				1,019	09/25/2035	1FM
362341-NC-9	GSR 2005-7F 3A10 SSNR NAS 6.000% 09/25/35		07/12/2018	BREAN MURRAY CARRET & CO. LLC.		2,895,088	2,757,226	2,797,723	2,777,747		(766)		(766)		2,776,981		118,106	118,106	103,396	09/25/2035	1FM
362341-NC-9	GSR 2005-7F 3A10 SSNR NAS 6.000% 09/25/35		07/01/2018	Paydown		8,116	8,116	8,235	8,176		(60)		(60)		8,116				284	09/25/2035	1FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		09/01/2018	Paydown		226,649	260,033	56,481			227,607		227,607		227,607		(958)	(958)	9,038	12/25/2035	1FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		09/01/2018	Paydown		288,442	288,442	167,560	167,560		120,882		120,882		288,442				10,100	12/25/2035	1FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 2.586% 10/25/35		09/25/2018	Paydown		777,516	777,516	714,820	729,384		48,131		48,131		777,516				11,717	10/25/2035	1FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		09/01/2018	Paydown		37,052	53,428	30,013	22,876		21,279		21,279		44,155		(7,103)	(7,103)	2,030	01/25/2036	1FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		09/01/2018	Paydown		137,216	137,216	111,339	103,793		33,423		33,423		137,216				4,146	09/25/2035	1FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		09/15/2018	Redemption 100.0000		687,881	687,881	687,881	687,881						687,881				22,983	10/15/2032	1
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36		09/01/2018	Paydown		133,478	133,478	57,103	57,473		76,005		76,005		133,478				2,365	06/25/2036	1FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 4.088% 05/25/35		09/01/2018	Paydown		486,992	486,992	444,128	440,049		46,943		46,943		486,992				13,222	05/25/2035	1FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 3.847% 05/25/35		09/01/2018	Paydown		394,531	394,531	344,545	344,545		49,987		49,987		394,531				9,060	05/25/2035	1FM
36242D-6X-6	GSR 2005-5F 4A1 FLT AS 2.566% 06/25/35		09/25/2018	Paydown		27,822	27,822	18,567	17,126		10,696		10,696		27,822				422	06/25/2035	1FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.025% 08/25/34		09/01/2018	Paydown		45,984	45,984	37,534	41,101		4,883		4,883		45,984				1,140	08/25/2034	1FM
36242D-DD-2	GSAA 2004-7 AF4 STEP AFC AS 6.050% 06/25/34		09/01/2018	Paydown		490,855	490,855	462,633	464,772		26,082		26,082		490,855				17,079	06/25/2034	1FM
36242D-EM-1	GSR 2004-10F 1A5 PT AS 4.500% 08/25/19		09/01/2018	Paydown		21,147	21,147	20,578	20,831		316		316		21,147				636	08/25/2019	1FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 4.430% 09/25/34		09/01/2018	Paydown		189,447	189,447	182,128	181,900		7,546		7,546		189,447				4,878	09/25/2034	1FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 4.405% 12/25/34		09/01/2018	Paydown		153,445	153,445	150,951	153,445						153,445				3,840	12/25/2034	1FM
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.560% 08/25/34		09/01/2018	Paydown		412,712	412,712	412,702	412,540		172		172		412,712				12,513	08/25/2034	1FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		09/01/2018	Paydown		99,524	99,524	99,617	99,524						99,524				3,317	12/25/2034	1FM
36242D-SS-3	GSAA 2005-1 AF4 STEP AFC AS 5.619% 11/25/34		09/01/2018	Paydown		800,564	800,564	800,564	800,564						800,564				26,959	11/25/2034	1FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		09/01/2018	Paydown		175,639	175,639	136,841	136,841		38,798		38,798		175,639				6,629	01/25/2035	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 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)
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		09/01/2018	Paydown		57,999	57,999	56,429	57,496		503		503		57,999				2,127	05/25/2035	1FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		09/01/2018	Paydown		377,682	377,682	299,877	305,970		71,712		71,712		377,682				15,320	03/25/2035	1FM
362439-AD-3	GSAMP 2006-HE4 A2C FLT STEP IRC 2.366% 06/25/36		09/19/2018	MORGAN STANLEY & CO. INC.		1,644,989	1,649,629	1,505,286	1,570,682		21,384		21,384		1,592,066		52,923	52,923	24,675	06/25/2036	1FM
362439-AD-3	GSAMP 2006-HE4 A2C FLT STEP IRC 2.366% 06/25/36		08/27/2018	Paydown		92,190	92,190	84,123	87,778		4,412		4,412		92,190				1,169	06/25/2036	1FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		09/15/2018	Redemption 100.0000		108,338	108,338	108,338	108,338						108,338				3,339	07/15/2033	1
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		09/15/2018	Redemption 100.0000		210,846	210,846	210,848	210,847		(1)		(1)		210,846				6,327	09/15/2033	1
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 2.396% 07/25/37		09/25/2018	Paydown		94,612	94,612	79,474	82,676		11,936		11,936		94,612				1,327	07/25/2037	1FM
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		09/01/2018	Paydown		144,851	159,756	70,264	38,821		109,140		109,140		147,960		(3,109)	(3,109)	7,020	07/25/2037	1FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		09/01/2018	Paydown		90,681	100,012	80,241	80,414		17,719		17,719		98,133		(7,453)	(7,453)	4,395	07/25/2037	1FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.648% 06/23/46		09/01/2018	Paydown		510,182	534,059	21,685	21,685		489,466		489,466		511,151		(970)	(970)	26,016	06/23/2046	6FE
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 03/31/24		09/28/2018	Redemption 100.0000		87,339	87,339	87,732	87,725		(386)		(386)		87,339				3,239	03/31/2024	4FE
36828Q-KX-3	GECMC 2005-C1 D SUB CSTR AFC 4.562% 06/10/48		09/01/2018	Paydown		737,707	737,707	739,420	737,345		361		361		737,707				21,967	06/10/2048	2FM
36828Q-KZ-8	GECMC 2005-C1 XC IO CSTR NTL 0.011% 06/10/48		09/01/2018	Paydown															20	06/10/2048	6*
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/15/2018	Redemption 100.0000		845,867	845,867	845,867	845,867						845,867				40,010	07/15/2041	1FE
37244#-AA-2	GENSERVE LLC SR-UNSEC 04/12/24		09/27/2018	Redemption 100.0000		42,500	42,500	42,500							42,500				745	04/12/2024	4Z
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		09/15/2018	Redemption 100.0000		465,929	465,929	465,929	465,929						465,929				18,676	10/15/2027	2
373334-JW-2	GEORGIA POWER COMPANY SR UNSEC 4.300% 03/15/42		08/06/2018	SCOTIA CAPITAL INC		5,042,050	5,000,000	4,997,450	4,997,780		32		32		4,997,811		44,239	44,239	192,903	03/15/2042	1FE
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		09/15/2018	Redemption 100.0000		60,977	60,977	60,977	60,977						60,977				1,913	01/15/2027	1
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		09/01/2018	Redemption 100.0000		1,336,380	1,336,380	1,329,698	1,334,315		2,064		2,064		1,336,380				49,572	05/01/2021	4FE
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		08/10/2018	Redemption 100.0000		986,674	986,674	986,674	986,674						986,674				48,840	08/10/2041	1
38147M-AA-3	GOLDMAN SACHS GROUP INC SR UNSEC 2.900% 07/19/18		07/19/2018	Maturity		25,000,000	25,000,000	24,979,250	24,997,574		2,426		2,426		25,000,000				725,000	07/19/2018	1FE
382388-AW-6	GOODRICH CORP SR UNSEC 4.875% 03/01/20		07/31/2018	MORGAN STANLEY & CO. INC.		8,708,420	8,500,000	8,479,515	8,495,184		1,245		1,245		8,496,429		211,991	211,991	380,995	03/01/2020	1FE
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25		09/28/2018	Redemption 100.0000		33,532	33,532	33,691			(264)		(264)		33,532				815	02/01/2025	4FE
38268P-AC-5	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25		09/28/2018	Redemption 100.0000		1,018	1,018	1,018							1,018				7	02/01/2025	4FE
38268P-AG-6	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/01/25		09/28/2018	Redemption 100.0000		3,750	3,750	3,713			38		38		3,750				21	02/01/2025	4FE
38642*-AA-2	CTL GRAND RAPIDS VA SR-SEC 3.643% 10/15/34		09/15/2018	Redemption 100.0000		166,123	166,123	166,123	166,123						166,123				4,028	10/15/2034	1
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		07/02/2018	Redemption 100.0000		86,405	86,405	87,413			(1,008)		(1,008)		86,405				1,255	12/17/2021	4FE
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38		07/01/2018	Redemption 100.0000		748,207	748,207	626,968	676,387		71,820		71,820		748,207				46,793	07/01/2038	1FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2018	Redemption 100.0000		15,513	15,513	15,513	15,513						15,513				1,122	07/01/2038	1FE
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/05/2018	Call 100.0000		1,402,000	1,402,000	1,376,996	1,383,306		550		550		1,383,856		18,144	18,144	62,782	07/01/2030	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)
39154E-AF-8	GREATBATCH LTD GREATBATCH LTD 10/27/22		09/21/2018	Redemption 100.0000		4,778,702	4,778,702	4,813,060	4,812,464		(33,763)		(33,763)		4,778,702				130,488	10/27/2022	4FE
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		08/10/2018	Redemption 100.0000		687,696	687,696	687,696	687,696						687,696				37,187	02/10/2024	3FE
395386-AP-0	GPMH 1999-3 1A7 SEQ 7.270% 06/15/29		07/01/2018	Paydown		8,653,759	8,653,759	6,098,675	6,098,675		2,555,084		2,555,084		8,653,759				366,991	06/15/2029	1AM
39625#-AA-7	GREENVILLE NC VA LEASE TRUST-V SR-SEC 4.230% 11/15/33		09/15/2018	Redemption 100.0000		336,714	336,714	336,714	336,714						336,714				9,498	11/15/2033	1
396789-FY-0	GCCFC 2004-GG1 F SUB CSTR AFC 6.603% 06/10/36		09/01/2018	Paydown		84,882	84,882	85,033	84,882						84,882				3,660	06/10/2036	1FM
396789-GK-9	GCCFC 2004-GG1 XC IO CSTR NTL 0.264% 06/10/36		09/01/2018	Paydown															37	06/10/2036	6FE
396789-KA-6	GCCFC 2005-GG3 E SUB CSTR AFC 5.087% 08/10/42		09/01/2018	Paydown		158,266	158,266	159,053	158,266						158,266				5,506	08/10/2042	1FM
39843@-AA-5	GRIFOLS 4.500% 07/10/19		09/10/2018	Redemption 100.0000		109,627	109,627	109,627	109,627						109,627				3,261	07/10/2019	1FE
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		09/15/2018	Redemption 100.0000		6,771	6,771	6,771	6,771						6,771				190	08/15/2048	1FE
40407@-AA-1	HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.300% 11/10/29		09/10/2018	Redemption 100.0000		242,541	242,541	242,544	242,542		(1)		(1)		242,541				10,191	11/10/2029	2
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		09/20/2018	Redemption 100.0000		614,956	614,956	614,885	614,876		80		80		614,956				17,803	09/20/2037	1FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/20/24		08/31/2018	Redemption 100.0000		952,326	952,326	954,859			(2,533)		(2,533)		952,326				10,416	10/20/2024	3FE
40430H-AG-3	HASC 2005-NC1 M1 MEZ FLT STEP IRC 2.981% 07/25/35		09/19/2018	MORGAN STANLEY & CO. INC.		6,895,608	6,915,056	5,532,045	6,681,045		65,722		65,722		6,746,768		148,840	148,840	122,441	07/25/2035	1FM
40430H-AG-3	HASC 2005-NC1 M1 MEZ FLT STEP IRC 2.981% 07/25/35		08/27/2018	Paydown		1,075,182	1,075,182	860,146	1,038,797		36,385		36,385		1,075,182				16,367	07/25/2035	1FM
40460H-AA-9	HA WILDCAT LLC SR-UNSEC 4.121% 06/30/27		07/15/2018	Redemption 100.0000		4,692,108	4,692,108	4,692,108	4,692,108						4,692,108				111,183	06/30/2027	2FE
40462@-AA-3	HA ROOFTOP I LLC SR-UNSEC 12/29/20		08/07/2018	Redemption 100.0000		705,868	705,868	704,103	704,750		1,118		1,118		705,868				26,213	12/29/2020	2FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		09/15/2018	Redemption 100.0000		38,895	38,895	38,895	38,895						38,895				1,025	01/15/2038	1
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		09/15/2018	Redemption 100.0000		331,458	331,458	331,458	331,458						331,458				15,122	06/15/2036	1
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		09/15/2018	Redemption 100.0000		67,927	67,927	67,927	67,927						67,927				2,900	06/15/2036	1
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 2.722% 03/19/35		09/19/2018	Paydown		257,216	257,216	220,999	220,999		36,217		36,217		257,216				3,906	03/19/2035	1FM
41161P-NP-4	HVMLT 2005-5 2A1A FLT STEP AFC SSNR 2.708% 07/19/45		09/19/2018	Paydown		536,864	536,864	502,657	512,073		24,790		24,790		536,864				8,178	07/19/2045	1FM
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 2.865% 06/20/35		09/20/2018	Paydown		142,383	142,383	136,465	136,541		5,842		5,842		142,383				2,334	06/20/2035	5FM
41161P-UK-7	HVMLT 2005-11 2A1A FLT STEP AFC SSNR 2.788% 08/19/45		09/20/2018	MORGAN STANLEY & CO. INC.		11,184,950	11,227,051	10,192,882	10,264,873		26,447		26,447		10,291,321		893,629	893,629	208,219	08/19/2045	1FM
41161P-UK-7	HVMLT 2005-11 2A1A FLT STEP AFC SSNR 2.788% 08/19/45		09/19/2018	Paydown		397,667	397,667	361,036	363,586		34,081		34,081		397,667				6,174	08/19/2045	1FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 2.452% 10/20/45		09/20/2018	Paydown		218,565	218,565	185,644	186,863		31,701		31,701		218,565				3,241	10/20/2045	1FM
41162D-AF-6	HVMLT 2006-12 2A2A FLT STEP IRC SSNR 2.358% 01/19/38		09/19/2018	Paydown		131,422	131,422	112,776	113,623		17,799		17,799		131,422				1,804	01/19/2038	1FM
41164U-AB-5	HVMLT 2007-3 2A1A FLT STEP IRC SSNR 2.368% 05/19/47		09/06/2018	PERFORMANCE TRUST CAP		6,977,980	7,221,713	6,086,550	6,165,233		36,474		36,474		6,201,706		776,274	776,274	107,945	05/19/2047	1FM
41164U-AB-5	HVMLT 2007-3 2A1A FLT STEP IRC SSNR 2.368% 05/19/47		08/20/2018	Paydown		213,656	213,656	180,072	182,400		31,256		31,256		213,656				2,717	05/19/2047	1FM
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		07/20/2018	Redemption 100.0000		468,664	468,664	468,664	468,664						468,664				15,055	10/20/2034	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)
	HD CALIF DFDC LANDLORD-HOME DE SR-SEC			Redemption 100.0000																	
42210#-AA-2	3.570% 04/30/34		09/30/2018			246,800	246,800	246,800	246,800						246,800				5,875	04/30/2034	1.
	HD TROY OH LANDLORD LLC-HOME D SR-SEC			Redemption 100.0000																	
42212#-AA-0	3.550% 11/30/34		09/30/2018			375,280	375,280	375,280	375,280						375,280				8,884	11/30/2034	1.
	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			Redemption 100.0000																	
42251@-AA-4	4.490% 03/01/38		09/01/2018			500,243	500,243	500,243	500,243						500,243				14,979	03/01/2038	1.
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		09/20/2018	Paydown		2,353,653	2,353,653	2,352,589	2,353,004		649		649		2,353,653				80,243	09/21/2040	1FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2018	Paydown		669,167	669,167	668,712	668,868		299		299		669,167				26,700	09/21/2040	1FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		09/20/2018	Paydown		655,843	655,843	655,784	653,870		1,973		1,973		655,843				23,258	09/20/2041	1FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		09/20/2018	Paydown		658,389	658,389	658,173	656,555		1,833		1,833		658,389				21,510	09/20/2041	1FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		09/20/2018	Paydown		841,792	841,792	841,724	840,285		1,507		1,507		841,792				22,023	09/20/2042	1FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		09/20/2018	Paydown		187,496	187,496	187,472	185,199		2,297		2,297		187,496				4,848	09/20/2048	1FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		09/20/2018	Paydown		785,991	785,991	785,675	785,681		310		310		785,991				23,756	09/20/2047	1FE
	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820%			Redemption 100.0000																	
42784@-AA-0	08/01/41		09/01/2018			87,524	87,524	87,524	87,524						87,524				3,397	08/01/2041	1.
				Redemption 100.0000																	
42804V-AS-0	HERTZ CORP HERTZ CORP 06/30/23		09/28/2018			47,640	47,640	47,461	47,492		148		148		47,640				1,488	06/30/2023	3FE
42806L-AA-9	HERC RENTALS INC SECURED 7.500% 06/01/22		07/12/2018	Call 103.0000		1,374,020	1,334,000	1,334,000	1,334,000						1,334,000				101,440	06/01/2022	4FE
42806L-AB-7	HERC RENTALS INC SECURED 7.750% 06/01/24		07/12/2018	Call 103.0000		2,713,020	2,634,000	2,633,428	2,633,218		(66)		(66)		2,633,152		848	848	204,336	06/01/2024	4FE
	HIGH RIDGE BRANDS CO SR-UNSEC			Redemption 100.0000																	
42980*-AA-4	06/30/22		09/28/2018			38,024	38,024	37,644	37,710		314		314		38,024				1,855	06/30/2022	5*
	HILB GROUP LLC-THE FIRST LIEN NEW TERM LOAN			Redemption 100.0000																	
43129*-AA-4	06/24/21		09/28/2018			62,263	62,263	61,357	61,619		643		643		62,263				3,240	06/24/2021	5
	HILB GROUP LLC-THE SR-UNSEC 06/24/21			Redemption 100.0000																	
43129*-AB-2			09/28/2018			448	448	448							448				7	06/24/2021	5
	HOME DEPOT LEASE-COLLATERALIZE SR-SEC			Redemption 100.0000																	
43721#-AA-2	3.880% 01/15/28		09/15/2018			105,251	105,251	106,303	106,017		(766)		(766)		105,251				2,723	01/15/2028	1.
	HOME DEPOT MOORPARK LEASE BACK SR-SEC			Redemption 100.0000																	
43721*-AA-6	4.409% 01/31/29		09/01/2018			214,810	214,810	214,810	214,810						214,810				6,316	01/01/2029	1.
	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 2.488%																				
43739E-BS-5	10/25/35		09/25/2018	Paydown		161,939	161,939	149,642	152,170		9,769		9,769		161,939				2,665	10/25/2035	1FM
	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 2.548%																				
43739E-BT-3	10/25/35		09/25/2018	Paydown		68,258	68,258	63,075	64,139		4,119		4,119		68,258				1,180	10/25/2035	1FM
	HOSTESS BRANDS LLC HOSTESS BRANDS LLC			Redemption 100.0000																	
44108H-AH-4	08/03/22		09/28/2018			24,996	24,996	25,064	13,129		(67)		(67)		24,996				672	08/03/2022	4FE
	INTERSTATE HOTELS & RESORTS IN SR-UNSEC			Redemption 100.0000																	
44135W-AC-9	05/03/22		07/06/2018			234	234	234							234				(66)	05/03/2022	4Z
	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC			Redemption 100.0000																	
44231#-AA-3	4.000% 08/15/22		09/15/2018			108,953	108,953	108,953	108,953						108,953				2,906	08/15/2022	1.
	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750%			Redemption 100.0000																	
44301@-AA-0	01/25/38		09/25/2018			152,232	152,232	152,232	152,232						152,232				3,807	01/25/2038	1.
	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD			Redemption 100.0000																	
44332E-AP-1	04/25/25		09/28/2018			17,250	17,250	17,207			43		43		17,250				382	04/25/2025	4FE
	HUDSON RANCH POWER I-LLC SR-SEC 6.250%			Redemption 100.0000																	
44411*-AB-7	03/31/42		09/30/2018			516,880	516,880	516,880	516,880						516,880				24,229	03/31/2042	3.
	IMCHE 1998-3 A7 STEP AFC AS 6.720% 08/20/29																				
449670-EP-9			09/01/2018	Paydown		61,909	61,909	60,426	60,435		1,473		1,473		61,909				2,449	08/20/2029	1FM
				Redemption 100.0000																	
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		09/28/2018			75,250	75,250	75,062			188		188		75,250				743	06/11/2025	3FE
	SYNEOS HEALTH INC SYNEOS HEALTH INC			Redemption 100.0000																	
44988E-AE-3	08/01/24		09/28/2018			5,383,632	5,383,632	5,400,944			(17,313)		(17,313)		5,383,632				69,362	08/01/2024	3FE
	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC			Redemption 100.0000																	
45031@-AA-4	5.050% 06/15/45		09/15/2018			98,526	98,526	98,526	98,526						98,526				3,318	06/15/2045	1.
	IXIS 2005-HE1 M4 MEZ FLT STEP 3.266%																				
45071K-AU-8	06/25/35		09/25/2018	Paydown		134,227	134,227	122,901	125,205		9,022		9,022		134,227				2,641	06/25/2035	1FM
	IXIS 2005-HE3 M2 MEZ FLT STEP 2.951%																				
45071K-BY-9	12/25/35		07/25/2018	Paydown		822	822	789	818		4		4		822				12	12/25/2035	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)
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 2.276% 05/25/37		09/25/2018	Paydown		2,026	2,026	514	426		1,600		1,600		2,026				20	05/25/2037	1FM
45109#-AA-9	ICONIC GROUP INC SR-UNSEC 05/15/24		09/28/2018	Redemption 0.0000							96		96						144	05/15/2024	4Z
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 2.856% 03/25/35		09/25/2018	Paydown		550,882	550,882	451,724	456,513		94,369		94,369		550,882				9,130	03/25/2035	1FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 2.876% 03/25/35		09/25/2018	Paydown		103,813	103,813	101,581	101,581		2,232		2,232		103,813				1,981	03/25/2035	1FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 2.696% 08/25/35		09/25/2018	Paydown		396,645	396,645	342,436	341,202		55,443		55,443		396,645				6,458	08/25/2035	1FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 2.756% 05/25/35		09/25/2018	Paydown		1,659,765	1,659,765	1,007,283	1,007,283		652,482		652,482		1,659,765				26,561	05/25/2035	1FM
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 2.856% 08/25/35		09/25/2018	Paydown		1,208,028	1,208,028	727,517	727,517		480,511		480,511		1,208,028				20,321	08/25/2035	1FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 2.716% 08/25/35		09/25/2018	Paydown		164,724	164,724	141,176	146,327		18,397		18,397		164,724				2,614	08/25/2035	1FM
45254N-QG-5	IMM 2005-6 1A1 FLT STEP AFC IRC AS 2.716% 10/25/35		09/05/2018	CANTOR FITZGERALD & CO.		12,969,873	13,483,949	7,417,901	7,417,901		2,133		2,133		7,420,034		5,549,839	5,549,839	223,519	10/25/2035	1FM
45254N-QG-5	IMM 2005-6 1A1 FLT STEP AFC IRC AS 2.716% 10/25/35		08/27/2018	Paydown		444,020	444,020	244,268	244,268		199,752		199,752		444,020				6,496	10/25/2035	1FM
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 2.736% 02/25/36		09/25/2018	Paydown		593,661	593,661	469,680	513,579		80,081		80,081		593,661				9,357	02/25/2036	1FM
45256#-AA-0	IMPACT C.I.L. PARENT LLC. MBS COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56		07/03/2018	Paydown		83,221	83,221	83,226	83,221						83,221				3,931	08/22/2056	2AM
45256H-AD-0	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.338% 12/01/23		09/01/2018	Paydown		66,146	66,146	68,400	66,550		(405)		(405)		66,146				2,305	12/01/2023	1FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		09/01/2018	Paydown		138,988	138,988	138,982	138,905		83		83		138,988				4,950	01/25/2051	1FM
45320*-AA-6	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		09/30/2018	Redemption 100.0000		25,000	25,000	24,750	24,749		251		251		25,000				1,099	12/13/2023	5*
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		09/28/2018	Redemption 100.0000		56,780	56,780	56,780							56,780				1,210	12/13/2023	5*
454889-AN-6	INDIANA MICHIGAN POWER SR UNSEC 7.000% 03/15/19		09/07/2018	Call 102.1771		53,540,818	52,400,000	52,246,475	52,374,968		13,893		13,893		52,388,861		11,139	11,139	4,727,307	03/15/2019	2FE
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		09/01/2018	Paydown		237,455	249,334	192,109	193,651		53,240		53,240		246,891		(9,436)	(9,436)	9,317	06/25/2035	1FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.876% 08/25/35		09/01/2018	Paydown		753,746	753,011	282,584	282,584		470,888		470,888		753,472		274	274	18,735	08/25/2035	1FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 2.426% 11/25/36		09/25/2018	Paydown		610,512	610,512	530,573	535,114		75,398		75,398		610,512				8,244	11/25/2036	1FM
456687-AC-6	INDX 2007-FLX4 2A1 FLT STEP IRC SSN 2.396% 07/25/37		09/25/2018	Paydown		110,616	110,616	96,939	97,757		12,859		12,859		110,616				1,533	07/25/2037	1FM
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 2.456% 06/25/37		09/25/2018	Paydown		1,552,434	1,552,434	1,473,916	1,476,773		75,661		75,661		1,552,434				21,511	06/25/2037	1FM
45672L-AE-5	INFOR US INC INFOR US INC 02/01/22		07/12/2018	Redemption 100.0000		420,814	420,814	420,580	420,613		201		201		420,814				8,477	02/01/2022	4FE
458830-E*-3	INTERMOUNTAIN GAS CO SR 7.260% 09/18/18		09/18/2018	Redemption 100.0000		5,272,730	5,272,730	5,800,003	5,423,431		(150,701)		(150,701)		5,272,730				382,800	09/18/2018	2
461070-AA-2	INTERSTATE P&L CO SR UNSEC 5.875% 09/15/18		09/15/2018	Maturity		15,000,000	15,000,000	14,916,000	14,994,227		5,773		5,773		15,000,000				881,250	09/15/2018	1FE
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		09/28/2018	Redemption 100.0000		15,625	15,625	15,586			39		39		15,625				177	06/28/2025	4FE
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		09/01/2018	Paydown		343,420	343,420	119,750	120,570		222,850		222,850		343,420				15,827	02/25/2036	1FM
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		09/15/2018	Paydown		44,185	44,185	46,397	46,173		(1,988)		(1,988)		44,185				1,121	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		09/15/2018	Paydown		78,932	78,932	87,910	87,247		(8,315)		(8,315)		78,932				3,590	12/15/2050	1FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		09/15/2018	Paydown		198,187	198,187	225,033	223,242		(25,055)		(25,055)		198,187				6,685	09/15/2056	1FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		09/17/2018	Paydown		292,653	292,653	304,638	304,104		(11,451)		(11,451)		292,653				8,406	02/16/2065	1FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		09/17/2018	Paydown		85,200	85,200	102,333	101,711		(16,511)		(16,511)		85,200				4,150	02/15/2067	5AM

SCHEDULE D - PART 4

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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)
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		09/15/2018	Paydown		36,607	36,607	37,889	37,829		(1,221)		(1,221)		36,607				1,650	10/17/2061	3AM
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		09/17/2018	Paydown		502,917	502,917	502,212	502,497		420		420		502,917				11,267	09/15/2065	1FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		09/15/2018	Paydown		202,295	202,295	215,344	213,293		(10,998)		(10,998)		202,295				8,684	09/15/2067	1FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		09/17/2018	Paydown		1,735,629	1,735,629	1,734,425	1,735,256		373		373		1,735,629				38,121	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		09/17/2018	Paydown		428,412	428,412	428,311	428,457		(45)		(45)		428,412				12,049	03/15/2062	1FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		09/17/2018	Paydown		177,589	177,589	184,996	184,736		(7,147)		(7,147)		177,589				6,739	03/17/2064	3AM
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		09/17/2018	Paydown		18,702	18,702	19,366	19,347		(645)		(645)		18,702				500	01/17/2073	1FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		09/15/2018	Paydown		294,282	294,282	335,987	329,161		(34,879)		(34,879)		294,282				10,692	01/15/2075	4AM
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		09/15/2018	Paydown		54,862	54,862	56,340	56,244		(1,382)		(1,382)		54,862				1,431	03/15/2063	1FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		09/15/2018	Paydown		289,671	289,671	303,283	302,937		(13,266)		(13,266)		289,671				9,427	03/16/2065	3AM
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		09/15/2018	Paydown		171,574	171,574	171,322	171,332		242		242		171,574				4,077	01/17/2073	1FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		09/15/2018	Paydown		203,792	203,792	209,762	209,398		(5,606)		(5,606)		203,792				6,485	01/15/2075	3AM
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		09/15/2018	Paydown		437,884	437,884	437,687	437,717		167		167		437,884				10,089	06/15/2077	1FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		09/15/2018	Paydown		520,172	520,172	508,387	508,690		11,482		11,482		520,172				11,221	09/15/2072	1FE
46647-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		09/01/2018	Paydown		105,946	131,478	63,958	43,158		72,538		72,538		115,696		(9,751)	(9,751)	4,657	01/25/2036	1FM
46647-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 11/25/19		09/01/2018	Paydown		98,346	98,346	97,530	97,551		796		796		98,346				3,143	11/25/2019	1FM
46647-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 3.752% 04/25/36		09/01/2018	Paydown		39,089	38,303	1,048	338		38,745		38,745		39,083		6	6	911	04/25/2036	1FM
46647-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		09/01/2018	Paydown		230,616	230,616	228,227	228,230		2,386		2,386		230,616				8,363	11/25/2034	1FM
46647-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 3.861% 06/25/35		09/01/2018	Paydown		342,913	342,913	289,465	281,259		61,654		61,654		342,913				8,961	06/25/2035	1FM
46647-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		09/01/2018	Paydown		95,531	120,137	68,020	50,053		56,430		56,430		106,482		(10,952)	(10,952)	4,573	09/25/2035	1FM
46647-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 4.362% 10/25/35		09/01/2018	Paydown		248,884	248,884	151,856	151,856		97,028		97,028		248,884				6,140	10/25/2035	1FM
46647-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		09/01/2018	Paydown		374,536	423,942	253,822	199,414		198,855		198,855		398,270		(23,733)	(23,733)	16,591	01/25/2036	1FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 0.769% 01/12/39		09/01/2018	Paydown				19,300	2,862		(2,862)		(2,862)						3,044	01/12/2039	6FE
46625M-2Q-1	JPMCC 2004-CB8 G SUB CSTR 5.276% 01/12/39		07/01/2018	Paydown		1,259,895	1,259,895	1,271,526	1,259,295		600		600		1,259,895				39,199	01/12/2039	1FM
46625M-AJ-8	JPMCC 2001-CIBC X1 IO CSTR NTL 2.646% 03/15/33		09/01/2018	Paydown															232	03/15/2033	6*
46625M-P6-0	JPMCC 2003-CB7 E SUB CSTR 5.545% 01/12/38		08/01/2018	Paydown		2,514,803	2,514,803	2,527,231	2,514,803						2,514,803				80,721	01/12/2038	1FM
46625M-Q4-4	JPMCC 2003-CB7 F SUB CSTR 5.858% 01/12/38		09/01/2018	Paydown		808,910	808,910	812,955	808,910						808,910				33,628	01/12/2038	1FM
46625M-Q7-7	JPMCC 2003-CB7 J SUB AFC 5.173% 01/12/38		09/01/2018	Paydown			(112)												3	01/12/2038	1FM
46625M-UC-1	JPMCC 2003-C1 X1 IO CSTR NTL 0.442% 01/12/37		09/01/2018	Paydown				9,582	719		(719)		(719)						829	01/12/2037	6FE
46625M-ZB-8	JPMCC 2003-PM1A X1 IO CSTR NTL 0.000% 08/12/40		09/01/2018	Paydown																08/12/2040	6*
46625Y-DG-5	JPMCC 2004-CBX B SUB CSTR AFC 5.021% 01/12/37		09/01/2018	Paydown		416,107	416,107	418,185	416,107						416,107				14,198	01/12/2037	1FM
46625Y-JL-8	JPMCC 2005-CB11 B SUB CSTR 5.708% 08/12/37		09/01/2018	Paydown		9,820,112	9,820,112	10,007,692	9,820,112						9,820,112				324,006	08/12/2037	1FM
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36		09/01/2018	Paydown		324,627	324,627	114,624	115,170		209,457		209,457		324,627				5,733	07/25/2036	1FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		08/01/2018	Paydown		178,244	178,352	112,841	113,705		64,611		64,611		178,316		(71)	(71)	6,544	07/25/2036	1FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		09/01/2018	Paydown		23,246	44,524	30,763	31,002		7,650		7,650		38,652		(15,406)	(15,406)	1,939	07/25/2036	1FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		09/01/2018	Paydown		61,305	71,725	44,844	38,422		28,371		28,371		66,793		(5,488)	(5,488)	2,836	06/25/2037	1FM
466313-A@-2	JABIL CIRCUIT-INC. 4.900% 07/14/23		08/06/2018	G2		31,390,600	31,000,000	31,000,000	31,000,000						31,000,000		390,600	390,600	1,763,728	07/14/2023	2
46631B-AJ-4	JPMCC 2007-LD11 AM CSTR 6.184% 06/15/49		09/01/2018	Paydown		386,804	386,804	410,617	386,289		515		515		386,804				17,614	06/15/2049	1FM
46632H-AL-5	JPMCC 2007-LD12 AJ CSTR 6.100% 02/15/51		08/10/2018	BAY CREST PARTNERS															112,737	02/15/2051	1FM
46632H-AL-5	JPMCC 2007-LD12 AJ CSTR 6.100% 02/15/51		09/01/2018	Paydown		7,135,942	7,135,942	6,996,721	7,117,344		18,598		18,598		7,135,942				295,926	02/15/2051	1FM
46634S-AC-9	JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45		08/01/2018	Paydown		11,949	11,949	12,008	12,159		(72)	139	(211)		11,949				291	05/15/2045	1FM
46639N-AQ-4	JPMBB 2013-C12 A5 SEQ 3.664% 07/15/45		08/20/2018	JP MORGAN SECURITIES		6,607,656	6,500,000	6,575,789	6,607,010		(12,279)	21,246	(33,525)		6,573,485		34,171	34,171	177,613	07/15/2045	1FM
46643A-AJ-2	JPMBB 2014-C23 E SUB AFC 3.364% 09/15/47		08/15/2018	KGS-ALPHA CAPITAL MARKETS LLC		906,982	1,250,000	766,504	774,332		30,196		30,196		804,527		102,455	102,455	29,902	09/15/2047	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)
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.972% 11/25/48		09/01/2018	Paydown		12,266	12,266	12,381	12,380		(114)		(114)		12,266				325	11/25/2048	1FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.972% 11/25/48		09/01/2018	Paydown		40,271	40,271	39,566	39,577		694		694		40,271				1,068	11/25/2048	1FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.852% 12/25/48		09/01/2018	Paydown		34,921	34,921	35,103	35,103		(183)		(183)		34,921				898	12/25/2048	1FE
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.852% 12/25/48		09/01/2018	Paydown		33,889	33,889	33,185	33,185		704		704		33,889				871	12/25/2048	2AM
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		09/15/2018	Redemption 100.0000		488,651	488,651	503,534	501,051		(12,400)		(12,400)		488,651				12,203	11/15/2032	1
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		09/28/2018	Redemption 100.0000		48,307	48,307	48,423			(115)		(115)		48,307				1,047	08/18/2022	4FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2018	Redemption 100.0000		602,434	602,434	604,594	604,342		(1,908)		(1,908)		602,434				27,869	01/15/2042	1FE
478160-AU-8	JOHNSON & JOHNSON SR UNSEC 5.150% 07/15/18		07/15/2018	Maturity		20,000,000	20,000,000	19,958,800	19,997,282		2,718		2,718		20,000,000				1,030,000	07/15/2018	1FE
48129#-AA-9	JSM AT MONMOUTH ROAD-LLC-WALGR SR-SEC 6.450% 09/15/23		09/15/2018	Redemption 100.0000		70,457	70,457	70,457	70,457						70,457				3,034	09/15/2023	2
48129#-AA-1	JSM AT POOLE AVENUE-LLC-WALGRE SR-SEC 6.450% 08/15/27		09/15/2018	Redemption 100.0000		55,595	55,595	55,595	55,595						55,595				2,392	08/15/2027	2
48562R-AK-5	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23		09/28/2018	Redemption 100.0000		21,049	21,049	21,084	21,080		(32)		(32)		21,049				578	03/09/2023	3FE
48770T-AF-0	KELLERMEYER BERGENSONS SERVICE SR-SEC 10/31/21		09/28/2018	Redemption 100.0000		47,500	47,500	47,025	47,209		291		291		47,500				2,496	10/31/2021	4FE
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		09/28/2018	Redemption 100.0000		44,802	44,802	44,711	40,538		133		133		44,802				2,124	07/31/2022	4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/31/22		09/28/2018	Redemption 100.0000		10,700	10,700	10,678	9,684		34		34		10,700				508	07/31/2022	4FE
49255#-AA-3	KESTRA FINANCIAL INC SR-UNSEC 06/24/22		09/28/2018	Redemption 100.0000		29,957	29,957	29,559	19,473		337		337		29,957				938	06/24/2022	5
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 1.120% 02/18/30		09/01/2018	Paydown															109	02/18/2030	6FE
50177A-AH-2	LBCMT 2007-C3 AJ CSTR 6.094% 07/15/44		09/11/2018	Paydown		563,921	563,921	582,671	563,694		227		227		563,921				32,004	07/15/2044	1FM
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		09/15/2018	Paydown		198,012	198,012	197,939	197,940		72		72		198,012				5,780	11/15/2047	1FE
50219N-AC-5	LSCS HLDGS INC SR-UNSEC 03/12/25		08/16/2018	Redemption 100.0000		797,332	797,332	793,346			3,987		3,987		797,332				14,580	03/12/2025	4FE
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		09/15/2018	Paydown		78,125	78,125	76,609	76,838		1,287		1,287		78,125				2,240	01/15/2042	1FE
513076-AZ-2	LAMAR MEDIA CORP LAMAR MEDIA CORP 03/16/25		09/28/2018	Redemption 100.0000		14,063	14,063	14,045			18		18		14,063				274	03/16/2025	2FE
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		09/15/2018	Redemption 100.0000		97,316	97,316	97,316	97,316						97,316				2,401	05/15/2033	1
51783Q-AP-3	LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25		09/28/2018	Redemption 100.0000		44,750	44,750	44,552			198		198		44,750				488	03/27/2025	3FE
518088-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/20		07/02/2018	Redemption 100.0000		84,704	84,704	84,584	84,644		60		60		84,704				3,673	03/31/2020	5*
52108H-4Z-4	LBUBS 2005-C3 D SUB CSTR 4.954% 07/15/40		09/11/2018	Paydown		43,973	43,973	44,191	43,973						43,973				1,450	07/15/2040	1FM
52108H-7E-8	LBUBS 2005-C5 F SUB AFC 5.245% 09/15/40		09/11/2018	Paydown		273,383	273,383	276,890	273,347		36		36		273,383				9,434	09/15/2040	1FM
52108H-FH-2	LBUBS 2001-C3 X IO CSTR NTL 0.230% 06/15/36		07/11/2018	Paydown															764	06/15/2036	6*
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.045% 08/15/36		09/11/2018	Paydown															5	08/15/2036	6*
52108H-W9-1	LBUBS 2004-C8 XCL IO CSTR NTL 0.320% 12/15/39		09/11/2018	Paydown					14		(2)	12	(14)						28	12/15/2039	6FE
52108H-Z4-9	LBUBS 2005-C1 G SUB CSTR 5.859% 02/15/40		09/11/2018	Paydown		687,163	687,163	690,503	687,163						687,163				43,418	02/15/2040	1FM
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		09/30/2018	Redemption 100.0000		51,074	51,074	51,074	51,074						51,074				1,873	06/30/2025	2FE
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		09/05/2018	Redemption 100.0000		486,305	486,305	486,305	486,305						486,305				23,484	12/05/2020	1
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		09/10/2018	Redemption 100.0000		118,580	118,580	117,965	118,419		161		161		118,580				5,130	01/10/2021	2

SCHEDULE D - PART 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)
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		09/08/2018	Redemption 100.0000		439,659	439,659	467,875	447,653		(7,994)		(7,994)		439,659				20,946	06/08/2021	1.
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		09/10/2018	Redemption 100.0000		250,381	250,381	275,796	260,026		(9,646)		(9,646)		250,381				11,799	01/10/2023	2.
524660-AT-4	LEGGETT & PLATT INC SR UNSEC 4.400% 07/01/18		07/01/2018	Maturity		25,000,000	25,000,000	24,734,250	24,988,016		11,984		11,984		25,000,000				1,100,000	07/01/2018	2FE
52467@-AD-7	LMMCC-GSA/DEA-MD SR-SEC 6.787% 04/15/22		09/15/2018	Redemption 100.0000		174,539	174,539	183,088	177,212		(2,673)		(2,673)		174,539				7,883	04/15/2022	1.
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		09/10/2018	Redemption 100.0000		175,601	175,601	175,601	175,601						175,601				8,421	12/10/2026	1.
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		09/01/2018	Redemption 100.0000		146,229	146,229	146,229	146,229						146,229				6,242	01/01/2028	2.
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		09/15/2018	Redemption 100.0000		242,344	242,344	259,450	245,289		(2,945)		(2,945)		242,344				11,310	01/15/2022	2.
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		09/01/2018	Redemption 100.0000		33,812	33,812	33,812	33,812						33,812				1,437	10/01/2028	2.
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 2.546% 06/25/37		09/25/2018	Paydown		22,131	13,411	2,545	2,545		18,039		18,039		20,584		1,547	1,547	643	06/25/2037	1FM
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.310% 10/25/35		09/01/2018	Paydown		158,333	158,333	102,422	103,024		55,310		55,310		158,333				6,005	10/25/2035	1FM
525221-DF-1	LXS 2005-6 3A2A STEP AFC AS 5.440% 11/25/35		09/01/2018	Paydown		1,508,360	1,508,360	1,259,697	1,264,515		243,845		243,845		1,508,360				74,585	11/25/2035	1FM
525221-EB-9	LXS 2005-8 2A1B STEP AFC AS 5.560% 12/25/35		09/01/2018	Paydown		762,848	737,786				762,848		762,848		762,848				34,298	12/25/2035	1FM
525221-HQ-3	LXS 2006-1 1A1 FLT STEP IRC SSNR A 2.466% 02/25/36		09/19/2018	MORGAN STANLEY & CO. INC.		6,359,507	6,377,443	5,867,248	6,063,787		92,029		92,029		6,155,816		203,691	203,691	110,971	02/25/2036	1FM
525221-HQ-3	LXS 2006-1 1A1 FLT STEP IRC SSNR A 2.466% 02/25/36		09/25/2018	Paydown		463,125	463,125	426,075	440,348		22,777		22,777		463,125				6,539	02/25/2036	1FM
525221-HS-9	LXS 2006-1 1M1 MEZ FLT STEP IRC NA 2.680% 02/25/36		09/25/2018	Paydown		12,508,000	12,508,000	10,068,940	10,734,030		1,773,970		1,773,970		12,508,000				239,981	02/25/2036	1FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 5.226% 06/25/36		09/01/2018	Paydown		4,055,128	2,962,623	1,249,890	1,245,352		2,368,076		2,368,076		3,613,428		441,700	441,700	171,784	06/25/2036	1FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36		09/01/2018	Paydown		241,843	354,568	226,439	229,346		90,239		90,239		319,585		(77,742)	(77,742)	13,867	11/25/2036	1FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		09/15/2018	Redemption 100.0000		25,688	25,688	25,688	25,688						25,688				1,174	05/15/2034	2.
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		09/15/2018	Redemption 100.0000		35,506	35,506	35,506	35,506						35,506				1,670	05/15/2034	2.
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		09/28/2018	Redemption 100.0000		21,063	21,063	21,063							21,063				404	03/24/2025	3FE
53631U-AF-6	LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21		07/02/2018	Redemption 100.0000		23,305	23,305	23,212	23,238		67		67		23,305				1,186	10/01/2021	5.
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 3.011% 06/25/34		09/25/2018	Paydown		176,968	176,968	141,353	145,559		31,409		31,409		176,968				3,352	06/25/2034	1FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 3.071% 07/25/34		09/25/2018	Paydown		73,999	73,999	55,684	59,804		14,195		14,195		73,999				1,467	07/25/2034	1FM
542514-HT-4	LBMLT 2004-4 M1 MEZ FLT STEP 3.116% 10/25/34		09/25/2018	Paydown		372,297	372,297	281,084	331,446		40,851		40,851		372,297				6,773	10/25/2034	1FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 3.191% 10/25/34		09/25/2018	Paydown		109,640	109,640	103,535	104,601		5,039		5,039		109,640				2,049	10/25/2034	1FM
54627R-AC-4	LCDA 2010-ELL A3 SEQ 3.450% 02/01/22		08/01/2018	Paydown		3,036,449	3,036,449	3,111,768	3,066,009		(29,560)		(29,560)		3,036,449				104,758	02/01/2022	1FE
546403-AE-6	LPFA 2008-ELL A3 SEQ 6.200% 08/01/20		08/01/2018	Paydown		8,563,173	8,563,173	9,571,469	8,809,176		(246,003)		(246,003)		8,563,173				530,917	08/01/2020	1FE
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		09/10/2018	Redemption 100.0000		169,550	169,550	169,553	169,551		(1)		(1)		169,550				5,620	12/10/2026	1.
54868*-AA-6	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35		09/25/2018	Redemption 100.0000		204,576	204,576	204,576	204,576						204,576				6,153	03/25/2035	1.
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		09/01/2018	Paydown		47,534	47,534	41,466	45,028		2,506		2,506		47,534				1,652	12/25/2033	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)
	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34																				
55265K-6P-9			09/01/2018	Paydown		29,069	29,069	29,169	29,070		(1)		(1)		29,069				1,012	02/25/2034	1FM
	MA FINANCECO LLC MA FINANCECO LLC			Redemption 100.0000																	
55280F-AG-6	06/21/24		07/31/2018			9,091	9,091	9,068	9,070		21		21		9,091				218	06/21/2024	4FE
				Redemption 100.0000																	
55282C-AB-2	MAG DS CORP SR-UNSEC 06/06/25		09/28/2018			26,765	26,765	26,497			268		268		26,765				517	06/06/2025	4Z
	MABS 2006-WMC3 A3 FLT STEP IRC 2.316%																				
55291K-AC-1	08/25/36		09/25/2018	Paydown		33,728	33,728	15,941	15,069		18,659		18,659		33,728				455	08/25/2036	1FM
	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES			Redemption 100.0000																	
55303K-AC-7	03/25/25		09/28/2018			83,026	83,026	83,166			(140)		(140)		83,026				1,164	03/25/2025	3FE
55312T-AF-0	MLCFC 2007-6 AM AFC 5.526% 03/12/51		09/01/2018	Paydown		23,101,474	23,101,474	24,312,357	23,067,304		34,170		34,170		23,101,474				849,999	03/12/2051	1FM
	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC			MB2 DENTAL SOLUTIONS LLC																	
55340#-AA-7	03/29/24		09/21/2018			17,330,000	17,330,000	17,330,000	17,330,000						17,330,000				1,154,266	03/29/2024	5
				Redemption 100.0000																	
55357G-AF-4	MSHC INC SR-UNSEC 07/31/23		09/28/2018			11,250	11,250	11,194	11,197		53		53		11,250				487	07/31/2023	5
				Redemption 100.0000																	
55357G-AH-0	MSHC INC SR-UNSEC 07/31/23		09/28/2018			29,368	29,368	29,221			147		147		29,368				419	07/31/2023	4Z
	MTL PUBLISHING LLC MTL PUBLISHING LLC			Redemption 100.0000																	
55377G-AJ-2	08/20/23		08/17/2018			1,044,197	1,044,197	1,045,565	1,045,555		(1,358)		(1,358)		1,044,197				24,966	08/20/2023	3FE
	MTC INTERMEDIATE HOLDCO INC SR-UNSEC			Redemption 100.0000																	
55385#-AA-5	02/08/22		09/28/2018			54,662	54,662	54,119	22,500		509		509		54,662				2,512	02/08/2022	4
	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.621%																				
55445R-AD-9	05/28/40		08/01/2018	Paydown				25,183											1,079	05/28/2040	6*
	MACH 2004 1A L SC SUB AFC CDO-CRE C 5.450%																				
55445R-AP-2	05/28/40		07/01/2018	Paydown		194,939	194,939	190,144	191,932		3,007		3,007		194,939				6,197	05/28/2040	5AM
				Redemption 100.0000																	
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		09/30/2018			1,333,040	1,333,040	1,333,040							1,333,040				15,398	12/31/2030	2Z
	TRUMP CARD HLDGS LLC SR-UNSEC			Redemption 100.0000																	
55936#-AA-7	04/21/22		09/28/2018			28,800	28,800	28,512			288		288		28,800				590	04/21/2022	4Z
	TRUMP CARD HLDGS LLC SR-UNSEC			Redemption 100.0000																	
55936#-AB-5	04/21/22		09/14/2018			669,855	669,855	669,855							669,855				2,889	04/21/2022	4Z
				Redemption 100.0000																	
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		07/01/2018			49,500	49,500	49,005			495		495		49,500					04/23/2024	4Z
				Redemption 100.0000																	
56032Y-AF-6	MAILSOUTH INC SR-UNSEC 04/24/23		09/28/2018			330,000	330,000	330,000							330,000				7,413	04/24/2023	4Z
	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED																				
56033A-AA-8	3.300% 03/20/32		09/20/2018	Call 100.0000		1,160,000	1,160,000	1,197,074	1,188,079		(1,624)		(1,624)		1,186,455		(26,455)	(26,455)	38,280	03/20/2032	1FE
				KEYBANC CAPITAL MARKETS																	
563568-AB-0	WELBILT INC CO.GUARNT 9.500% 02/15/24		08/10/2018			4,115,625	3,750,000	3,749,010	3,749,779		17		17		3,749,796		365,829	365,829	355,260	02/15/2024	5FE
				Redemption 100.0000																	
56356X-AC-3	WELBILT INC WELBILT INC 03/03/23		09/28/2018			35,733	35,733	35,867	35,860		(128)		(128)		35,733				1,110	03/03/2023	4FE
	MANNA PRO PRODUCTS LLC SR-UNSEC			Redemption 100.0000																	
56377#-AA-3	12/08/23		09/28/2018			67,708	67,708	66,693	66,699		1,009		1,009		67,708				3,698	12/08/2023	3Z
	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003%			Redemption 100.0000																	
56475#-AB-0	12/10/28		09/10/2018			259,035	259,035	259,035	259,035						259,035				12,099	12/10/2028	1
	MARM 2005-7 2A1 CSTR PT SSNR AS 3.972%																				
576433-D4-5	09/25/35		09/01/2018	Paydown		165,305	168,257	115,097	90,670		76,339		76,339		167,009		(1,703)	(1,703)	4,130	09/25/2035	1FM
	MARM 2005-1 4A1 CSTR PT AS 3.798% 02/25/35																				
576433-XB-7			09/01/2018	Paydown		371,037	371,037	340,890	342,227		28,810		28,810		371,037				9,771	02/25/2035	1FM
	MARM 2005-1 7A1 CSTR PT AS 3.821% 02/25/35																				
576433-XE-1			09/04/2018	Paydown		97,225	97,225	92,785	92,707		4,519		4,519		97,225				2,394	02/25/2035	1FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		09/01/2018	Paydown		430,522	430,522	353,086	353,086		77,436		77,436		430,522				15,733	02/25/2035	1FM
	MALT 2003-6 B2 SUB CSTR NAS 5.664% 09/25/33																				
576434-GR-9			09/01/2018	Paydown		21,318	30,146				21,318		21,318		21,318				1,304	09/25/2033	1FM
	MALT 2003-7 B2 SUB CSTR NAS 5.896% 12/25/33																				
576434-JM-7			09/01/2018	Paydown			63,135												2,191	12/25/2033	1FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		09/01/2018	Paydown		462	462	450	450		12		12		462				16	04/25/2035	1FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		09/01/2018	Paydown		13,887	13,887	8,521	7,048		6,839		6,839		13,887				478	04/25/2035	1FM

SCHEDULE D - PART 4

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 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)
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 4.243% 04/25/36		09/01/2018	Paydown		140,527	140,527	60,825	28,136		112,392		112,392		140,527				4,057	04/25/2036	1FM
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 3.866% 02/25/34		09/25/2018	Paydown		32,562	32,562	25,960	27,204		5,359		5,359		32,562				832	02/25/2034	1FM
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35		09/01/2018	Paydown		965,400	965,400	888,171	888,171		77,229		77,229		965,400				24,539	11/25/2035	1FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		09/01/2018	Paydown		32,767	32,767	30,725	30,728		2,039		2,039		32,767				1,160	05/25/2034	1FM
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		09/01/2018	Paydown		9,466	9,466	7,216	8,519		947		947		9,466				331	06/26/2034	1FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		09/01/2018	Paydown		21,123	21,123	18,562	19,975		1,147		1,147		21,123				740	07/25/2034	1FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		09/01/2018	Paydown		168,267	168,267	145,365	145,763		22,504		22,504		168,267				6,357	05/25/2036	1FM
58506P-AB-7	MEDPLAST HLDGS INC SR-UNSEC 01/03/23		07/09/2018	Redemption 100.0000		16,897,212	16,897,212	16,837,168	16,841,461		55,751		55,751		16,897,212				505,377	01/03/2023	5
58528#-BN-6	MEIJER INC SR-SEC 6.789% 01/01/19		07/01/2018	Redemption 100.0000		496,879	496,879	496,879	496,879						496,879				33,733	01/01/2019	1
58528#-BQ-9	MEIJER INC SR-SEC 6.789% 01/01/19		07/01/2018	Redemption 100.0000		511,936	511,936	511,936	511,936						511,936				34,755	01/01/2019	1
58528#-BS-5	MEIJER INC SR-SEC 6.789% 01/01/19		07/01/2018	Redemption 100.0000		521,974	521,974	521,974	521,974						521,974				35,437	01/01/2019	1
58550P-AA-4	MELLON CRA MELLON CRA 1998-A 6.500% 05/25/28		09/01/2018	Paydown		19,630	61,588	17,234	19,126		28,478		28,478		47,604		(27,974)	(27,974)	2,967	05/25/2028	3FM
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		09/01/2018	Paydown		6	6				6		6		6					06/25/2028	1FM
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		07/01/2018	Redemption 100.0000		1,133,901	1,133,901	1,133,901	1,133,901						1,133,901				76,198	07/01/2023	2FE
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		08/01/2018	Redemption 100.0000		47,235	47,235	47,243			(8)		(8)		47,235				805	04/09/2025	3FE
58943P-AN-2	MEREDITH CORP MEREDITH CORP 01/31/25		09/28/2018	Redemption 100.0000		1,872,222	1,872,222	1,880,042			(7,819)		(7,819)		1,872,222				46,813	01/31/2025	3FE
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		09/15/2018	Paydown		1,497,878	1,497,878	1,440,284	1,443,652		54,226		54,226		1,497,878				40,860	12/15/2032	1FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 3.893% 11/25/35		09/25/2018	Paydown		317,241	317,241	300,692	298,975		18,266		18,266		317,241				7,903	11/25/2035	1FM
59020U-P3-3	MLMI 2005-A8 A1A CSTR STEP AS 5.250% 08/25/36		09/01/2018	Paydown		168,790	168,790	166,878	166,899		1,891		1,891		168,790				6,177	08/25/2036	1FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 4.068% 04/25/35		09/01/2018	Paydown		74,343	74,343	71,834	71,981		2,362		2,362		74,343				1,913	04/25/2035	1FM
59022H-EL-2	MLMT 2004-KEY2 XC IO CSTR NTL 1.081% 08/12/39		09/01/2018	Paydown				63	63		(63)		(63)						825	08/12/2039	6FE
59022H-FC-1	MLMT 2004-BPC1 XC IO CSTR NTL 1.120% 10/12/41		09/01/2018	Paydown				35	35		(35)		(35)						209	10/12/2041	6*
59025W-AR-7	MLMT 2008-C1 C SUB CSTR 6.747% 02/12/51		09/01/2018	Paydown		34,227	34,227	8,873	33,890		337		337		34,227				1,478	02/12/2051	1FM
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		09/15/2018	Redemption 100.0000		383,563	383,563	383,563	383,563						383,563				11,509	08/15/2031	1
59564N-A#-0	MIDCOAST ENERGY PARTNERS-L.P. C-SR-UNSEC 4.420% 09/30/24		07/09/2018	Call 106.3750		53,719,375	50,500,000	50,500,000	50,500,000						50,500,000				4,949,253	09/30/2024	2
59828*-AB-2	MIDWEST CAN COMPANY SR-UNSEC 04/11/24		09/28/2018	Redemption 100.0000		50,000	50,000	49,500			500		500		50,000				1,312	04/11/2024	4Z
59828*-AC-0	MIDWEST CAN CO LLC SR-UNSEC 04/11/24		08/31/2018	Redemption 100.0000		900,000	900,000	900,000							900,000				13,870	04/11/2024	4Z
59870U-AG-1	MILACRON LLC MILACRON LLC 09/28/23		07/31/2018	Redemption 100.0000		465,685	465,685	466,860	197,805		(1,171)		(1,171)		465,685				4,520	09/28/2023	4FE
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		09/15/2018	Redemption 100.0000		350,866	350,866	350,866	350,866						350,866				8,119	04/15/2036	1
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24		09/28/2018	Redemption 100.0000		705,009	705,009	711,178	710,504		(5,495)		(5,495)		705,009				21,704	02/14/2024	3FE
605024-AN-8	MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24		07/02/2018	Redemption 100.0000		12,439	12,439	12,482	5,439		(42)		(42)		12,439				257	01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/30/24		09/28/2018	Redemption 100.0000		82,750	82,750	82,323	76,193		426		426		82,750				2,720	11/30/2024	4FE

SCHEDULE D - PART 4

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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)
	MITCHELL INTERNATIONAL CO.ASSET			Redemption 100.0000																	
60662W-AN-2	11/30/24		07/09/2018			6,175	6,175	6,145			31		31		6,175				11,100	11/30/2024	4FE
	MITCHELL INTERNATIONAL CO.ASSET																				
60662W-AN-2	11/30/24		07/06/2018	Taxable Exchange		2,446,258	2,463,974	2,451,654			197		197		2,451,851		(5,593)	(5,593)		11/30/2024	4FE
	MOLD-RITE PLASTICS LLC SR-UNSEC			Redemption 100.0000																	
60848*-AA-8	12/18/19		09/28/2018			24,129	24,129	24,008	24,065		64		64		24,129				1,097	12/18/2019	4
	MOLD-RITE PLASTICS LLC SR-UNSEC			Redemption 100.0000																	
60848*-AB-6	12/14/21		09/28/2018			13,025	13,025	12,960	12,960		65		65		13,025				615	12/14/2021	4
61166W-AG-6	MONSANTO CO SR UNSEC 5.875% 04/15/38		07/12/2018	Taxable Exchange		3,863,335	3,500,000	3,420,305	3,432,986		910		910		3,433,896		429,439	429,439	152,505	04/15/2038	2FE
61166W-AH-4	MONSANTO CO SR UNSEC 2.200% 07/15/22		07/12/2018	Taxable Exchange		13,918,353	14,900,000	14,882,716	14,891,698		927		927		14,892,624		(974,272)	(974,272)	325,068	07/15/2022	2FE
61166W-AJ-0	MONSANTO CO CO.GUARNT 3.600% 07/15/42		07/12/2018	Taxable Exchange		19,009,719	22,896,000	21,848,280	19,739,148		7,832		7,832		21,865,470		(2,855,751)	(2,855,751)	770,947	07/15/2042	2FE
61166W-AK-7	MONSANTO CO SR UNSEC 4.650% 11/15/43		07/12/2018	Taxable Exchange		33,991,539	35,000,000	34,982,850	34,984,458		167		167		34,984,625		(993,086)	(993,086)	1,071,438	11/15/2043	2FE
61166W-AN-1	MONSANTO CO SR UNSEC 4.200% 07/15/34		07/12/2018	Taxable Exchange		15,963,000	17,000,000	16,891,650	16,904,963		2,130		2,130		16,907,093		(944,093)	(944,093)	708,050	07/15/2034	2FE
61166W-AU-5	MONSANTO CO CO.GUARNT 3.375% 07/15/24		07/12/2018	Taxable Exchange		10,166,036	10,600,000	10,593,640	10,595,705		314		314		10,596,019		(429,983)	(429,983)	354,769	07/15/2024	2FE
61166W-AV-3	MONSANTO CO SR UNSEC 3.950% 04/15/45		07/12/2018	Taxable Exchange		33,355,266	37,917,000	35,954,873	25,716,573		5,377		5,377		35,977,582		(2,622,316)	(2,622,316)	876,476	04/15/2045	2FE
	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905%			Redemption 100.0000																	
61421#-AA-7	06/15/35		09/15/2018			121,798	121,798	121,798	121,798						121,798				3,166	06/15/2035	1
	MSAC 2004-HE3 M1 MEZ FLT STEP 3.071%																				
61744C-DH-6	03/25/34		09/25/2018	Paydown		224,322	224,322	212,545	214,447		9,875		9,875		224,322				4,170	03/25/2034	1FM
	MSAC 2004-HE6 M1 MEZ FLT STEP 3.041%																				
61744C-FB-7	08/25/34		09/25/2018	Paydown		569,254	569,254	416,445	497,091		72,163		72,163		569,254				9,991	08/25/2034	1FM
	MSAC 2004-NC8 M1 MEZ FLT STEP IRC 3.131%																				
61744C-HP-4	09/25/34		09/25/2018	Paydown		112,421	112,421	84,878	97,290		15,130		15,130		112,421				2,053	09/25/2034	1FM
	MSAC 2005-HE2 M1 MEZ FLT STEP 2.816%																				
61744C-NB-8	01/25/35		07/26/2018	JP MORGAN SECURITIES		3,523,323	3,524,975	2,683,387	3,224,835		43,134		43,134		3,267,969		255,353	255,353	50,756	01/25/2035	1FM
	MSAC 2005-HE2 M1 MEZ FLT STEP 2.816%																				
61744C-NB-8	01/25/35		07/25/2018	Paydown		107,888	107,888	82,130	98,702		9,186		9,186		107,888				1,514	01/25/2035	1FM
	MSAC 2005-HE7 A2C FLT STEP 2.536% 11/25/35																				
61744C-WK-8			08/27/2018	Paydown		266,392	266,392	220,106	262,555		3,837		3,837		266,392				3,792	11/25/2035	1FM
	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823%																				
61744W-AA-0	04/25/27		09/01/2018	Paydown		1,570	1,570				1,570		1,570		1,570				72	04/25/2027	6*
61745M-2H-5	MSC 2005-IQ9 AJ SEQ 4.770% 07/15/56		09/01/2018	Paydown		174,844	174,844	174,515	174,515		329		329		174,844				7,652	07/15/2056	1FM
61745M-3P-6	MSC 2005-HQ5 F SUB CSTR 5.933% 01/14/42		09/01/2018	Paydown		27,439	27,439	27,556	27,439						27,439				1,061	01/14/2042	1FM
	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 3.236%																				
61746R-DX-6	10/25/33		09/25/2018	Paydown		104,371	104,371	97,848	99,090		5,281		5,281		104,371				2,033	10/25/2033	1FM
	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.080%																				
61746W-HJ-2	07/15/33		09/01/2018	Paydown					97			97	(97)						34	07/15/2033	6FE
	MSDWC 2002-IQ3 X1 IO CSTR NTL 0.420%																				
61746W-WX-4	09/15/37		09/01/2018	Paydown					916			916	(916)						2,042	09/15/2037	6FE
	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34																				
61748H-DM-0			09/01/2018	Paydown		534,267	534,267	524,850	524,869		9,398		9,398		534,267				20,432	08/25/2034	1FM
	MSM 2004-10AR 2A1 CSTR PT AS 4.246%																				
61748H-FD-8	11/25/34		09/01/2018	Paydown		299,341	299,341	298,338	302,002		(2,661)		(2,661)		299,341				6,908	11/25/2034	1FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		09/01/2018	Paydown		20,225	20,225	20,114	20,115		109		109		20,225				734	11/25/2034	1FM
	MSM 2005-5AR 1A1 FLT STEP IRC SSNR 2.486%																				
61748H-KW-0	09/25/35		09/25/2018	Paydown		96,407	96,407	85,410	93,587		2,820		2,820		96,407				1,387	09/25/2035	1FM
	MSM 2006-12XS A4 STEP AFC AS 6.012%																				
61749E-AE-7	10/25/36		09/01/2018	Paydown		155,716	155,716	69,828	70,347		85,369		85,369		155,716				2,344	10/25/2036	1FM
	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36																				
61749W-AH-0			09/01/2018	Paydown		35,531	35,531	13,591	13,737		21,795		21,795		35,531				473	08/25/2036	1FM
	MSM 2006-11 1A3 STEP AFC SEQ AS 6.424%																				
61749W-AJ-6	08/25/36		09/01/2018	Paydown		24,838	24,838	9,365	9,468		15,371		15,371		24,838				331	08/25/2036	1FM
	MSM 2006-15XS A4B STEP AFC AS 6.120%																				
61750Y-AF-6	11/25/36		09/01/2018	Paydown		123,255	123,255	54,265	54,814		68,441		68,441		123,255				4,267	11/25/2036	1FM
	MSM 2007-1XS 2A4A STEP AFC AS 6.084%																				
61752J-AF-7	09/25/46		09/01/2018	Paydown		119,148	119,148	50,215	50,037		69,111		69,111		119,148				2,519	09/25/2046	1FM
	MSAC 2007-NC2 A2A FLT STEP IRC 2.326%																				
61753N-AC-4	02/25/37		09/25/2018	Paydown		3,473	3,473	1,548	1,377		2,096		2,096		3,473				42	02/25/2037	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)
61754J-AH-1	MSC 2007-T27 AJ CSTR 6.145% 06/11/42		08/21/2018	BNP PARIBAS		10,745,129	10,160,879	10,373,870	10,315,566		(24,609)		(24,609)		10,290,957		454,172	454,172	445,925	06/11/2042	1FM
61754J-AH-1	MSC 2007-T27 AJ CSTR 6.145% 06/11/42		09/01/2018	Paydown		444,028	444,028	453,784	450,178		(6,150)		(6,150)		444,028				17,616	06/11/2042	1FM
61755Y-AK-0	MSC 2007-IQ15 AJ CSTR 6.328% 06/11/49		09/01/2018	Paydown		542,495	542,495	505,540	521,461		21,034		21,034		542,495				19,970	06/11/2049	1FM
61762X-AT-4	MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46		09/01/2018	Paydown		5,809,331	5,809,331	5,867,313	5,839,641		(30,310)		(30,310)		5,809,331				173,104	10/15/2046	1FM
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		09/30/2018	Redemption 100.0000		48,618	48,618	48,618	48,618						48,618				1,783	06/30/2025	2FE
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 2.496% 10/25/35		09/25/2018	Paydown		1,208,685	1,208,685	1,150,279	1,154,136		54,549		54,549		1,208,685				19,020	10/25/2035	1FM
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 2.916% 08/25/35		09/25/2018	Paydown		418,952	418,952	385,436	388,587		30,365		30,365		418,952				7,081	08/25/2035	1FM
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 2.921% 08/25/35		09/25/2018	Paydown		265,471	265,471	233,946	236,773		28,698		28,698		265,471				4,496	08/25/2035	1FM
61915R-AU-0	MHL 2005-5 A1 FLT STEP AFC IRC SSN 2.476% 12/26/35		09/25/2018	Paydown		926,025	926,025	911,241	912,434		13,590		13,590		926,025				14,883	12/26/2035	1FM
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 2.666% 12/25/35		09/25/2018	Paydown		386,958	386,958	333,311	337,663		49,294		49,294		386,958				6,629	12/25/2035	1FM
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 09/20/42		09/20/2018	Paydown		847,238	847,238	847,129	847,128		110		110		847,238				21,376	09/20/2042	1FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		09/15/2018	Redemption 100.0000		437,643	437,643	437,643	437,643						437,643				16,374	10/15/2031	1
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		09/28/2018	Redemption 100.0000		396,550	396,550	396,550	396,550						396,550				9,347	01/28/2038	1
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		09/30/2018	Redemption 100.0000		88,715	88,715	88,715	88,715						88,715				2,260	01/31/2038	1
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		09/10/2018	Redemption 100.0000		208,213	208,213	208,213	208,213						208,213				5,234	03/10/2045	1FE
62898#-AB-9	NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22		09/28/2018	Redemption 100.0000		5,507	5,507	5,507							5,507				246	02/01/2022	4
62898#-AC-7	NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22		09/28/2018	Redemption 100.0000		32,767	32,767	32,767							32,767				1,133	02/01/2022	4
62910P-AC-7	NFP CORP NFP CORP 01/08/24		09/28/2018	Redemption 100.0000		12,079	12,079	12,151			(71)		(71)		12,079				288	01/08/2024	4FE
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		09/10/2018	Redemption 100.0000		738,632	738,632	738,632	738,632						738,632				25,172	05/10/2031	1
63536S-AA-7	PNC BANK NA SUBORD 4.250% 07/01/18		07/01/2018	Maturity		11,000,000	11,000,000	3,300,000	10,135,787		864,213		864,213		11,000,000				272,708	07/01/2018	1FE
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		09/15/2018	Redemption 100.0000		136,594	136,594	136,594	136,594						136,594				4,115	08/15/2038	2
637432-LR-4	NATIONAL RURAL UTIL COOP COLLAT TRST 10.375% 11/01/18		07/13/2018	Call 102.3667		4,626,975	4,520,000	4,487,024	4,515,811		2,634		2,634		4,518,444		1,556	1,556	433,937	11/01/2018	1FE
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/03/24		09/28/2018	Redemption 100.0000		27,750	27,750	27,611	27,619		131		131		27,750				1,287	06/03/2024	4
638104-A*-0	NAT TECHNICAL SYSS INC SR-SEC 06/12/21		07/02/2018	Redemption 100.0000		59,330	59,330	59,330	59,330						59,330				2,874	06/12/2021	4
63947L-AL-1	NCI BUILDING SYSTEMS INC NCI BUILDING SYSTEMS INC 02/08/25		09/28/2018	Redemption 100.0000		31,500	31,500	31,659			(159)		(159)		31,500				670	02/08/2025	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		09/30/2018	Redemption 100.0000		359,617	359,617	359,617	359,617						359,617				16,749	06/30/2027	1FE
64127U-AX-5	NEUSTAR INC NEUSTAR INC 08/08/24		09/28/2018	Redemption 100.0000		6,875	6,875	6,886			(11)		(11)		6,875				182	08/08/2024	3FE
641423-BW-7	NEVADA POWER CO GENL REF MORT 6.500% 08/01/18		08/01/2018	Maturity		11,250,000	11,250,000	11,213,213	11,247,147		2,853		2,853		11,250,000				731,250	08/01/2018	1FE
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 5.098% 10/25/36		09/01/2018	Paydown		163,988	163,988	51,369	52,024		111,964		111,964		163,988				2,789	10/25/2036	1FM
64352V-EE-7	NCHET 2003-5 A1GA STEP AFC SEQ AS 5.101% 11/25/33		09/01/2018	Paydown		1,049,776	1,049,776	1,027,051	1,027,173		22,603		22,603		1,049,776				36,395	11/25/2033	1FM
64352V-KA-8	NCHET 2005-1 M1 MEZ FLT STEP AFC 2.891% 03/25/35		07/12/2018	MORGAN STANLEY & CO. INC.		5,480,564	5,490,000	3,877,313	4,825,616		115,186		115,186		4,940,801		539,763	539,763	75,637	03/25/2035	1FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.705% 08/25/35		09/01/2018	Paydown		1,085,369	1,085,369	969,064	969,064		116,305		116,305		1,085,369				31,695	08/25/2035	1FM

SCHEDULE D - PART 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)
	NEW DOMINION TECH PRK-GSA CIA 2-SR-SEC			Redemption 100.0000																	
643783-AB-9	7.720% 01/15/21		07/15/2018			920,574	920,574	920,574	920,574						920,574				68,018	01/15/2021	1
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		09/01/2018	Paydown		28,254	28,254	29,565	29,301		(1,046)		(1,046)		28,254				848	11/26/2035	1FE
	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC			Redemption 100.0000																	
653240-AA-9	6.082% 05/15/23		09/15/2018			1,280,164	1,280,164	1,308,986	1,288,715		(8,551)		(8,551)		1,280,164				51,928	05/15/2023	1
	NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING			Redemption 100.0000																	
65336R-AR-9	INC 01/17/24		09/04/2018			2,902,556	2,902,556	2,914,628	1,269,294		(11,693)		(11,693)		2,902,556				69,940	01/17/2024	3FE
				Redemption 100.0000																	
65340M-AN-3	NIACET CORP SR-UNSEC 02/01/24		09/28/2018			12,545	12,545	12,419	12,431		114		114		12,545				581	02/01/2024	4
	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC			Redemption 100.0000																	
65442*-AA-7	5.760% 06/28/30		09/28/2018			165,582	165,582	165,582	165,582						165,582				6,361	06/28/2030	1
	NASC 1994-3 A6 PZ W CPT AS 7.000% 07/25/24																				
655356-DF-7			09/01/2018	Paydown		8,602	(3,027)	(2,921)	(3,025)		107		107		(2,918)		11,520	11,520	1,077	07/25/2024	1FM
	NONNI'S FOODS-LLC SR-UNSEC 12/01/23			Redemption 100.0000																	
65536*-AB-2			07/02/2018			37,500	37,500	37,125	37,128		372		372		37,500				1,025	12/01/2023	4Z
	NORTH HAVEN CA HLDGS INC SR-UNSEC			Redemption 100.0000																	
65958#-AC-5	10/01/23		09/28/2018			37,554	37,554	37,178	37,190		363		363		37,554				1,691	10/01/2023	5*
	NORTHERN STAR INDUSTRIES INC SR-UNSEC			Redemption 100.0000																	
665730-A*-8	03/28/25		09/28/2018			9,875	9,875	9,826			49		49		9,875				339	03/28/2025	4Z
	NORTHERN STATES PWR-MINN 1ST MORTG 4.125%																				
665772-CL-1	05/15/44		08/07/2018	BANK OF AMERICA		2,716,362	2,700,000	2,692,143	2,692,670		94		94		2,692,765		23,597	23,597	81,675	05/15/2044	1FE
	NORVIN PASADENA LP-ST. LUKES-P SR-SEC			Redemption 100.0000																	
66881@-AA-1	4.930% 10/15/30		09/15/2018			389,168	389,168	389,168	389,168						389,168				12,795	10/15/2030	2
	NORVIN PASADENA LP-ST. LUKES A SR-SEC			Redemption 100.0000																	
66881@-AB-9	4.690% 10/15/30		09/15/2018			46,202	46,202	46,202	46,202						46,202				1,445	10/15/2030	2
	OBK AURORA-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
67084*-AA-6	02/15/28		09/15/2018			38,167	38,167	38,167	38,167						38,167				1,642	02/15/2028	2
				Redemption 100.0000																	
67086@-AA-2	ORGILL-INC. A-SR-SEC 6.300% 04/30/30		09/30/2018			107,692	107,692	107,692	107,692						107,692				4,525	04/30/2030	2
	OG SIKESTON MO LANDLORD LLC SR-SEC 7.690%			Redemption 100.0000																	
67090@-AA-6	08/31/31		09/30/2018			224,806	224,806	224,806	224,806						224,806				11,531	08/31/2031	2
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		09/09/2018	Paydown		4,176,869	4,176,869	4,175,889			980		980		4,176,869				29,826	02/09/2030	1Z
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		09/09/2018	Paydown		835,323	835,323	781,979			53,343		53,343		835,323				6,094	02/09/2030	3Z
	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			Redemption 100.0000																	
67624@-AA-1	4.000% 02/15/41		09/15/2018			47,198	47,198	47,198	47,198						47,198				1,259	02/15/2041	1FE
	AACMT 2002-C5 X IO CSTR NTL 0.382% 10/18/32																				
682438-AB-2			09/11/2018	Paydown				72,969	8,973		(8,973)		(8,973)						4,372	10/18/2032	1FE
	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24			Redemption 100.0000																	
68255@-AA-5			09/10/2018			229,158	229,158	229,158	229,158						229,158				10,094	01/10/2024	1
				Redemption 100.0000																	
68279#-AA-5	1734 LLC-USPS SR-SEC 5.400% 06/15/30		09/15/2018			37,245	37,245	37,245	37,245						37,245				1,341	06/15/2030	1
	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700%			Redemption 100.0000																	
68279@-AB-5	04/15/30		09/15/2018			980,713	980,713	980,713	980,713						980,713				30,739	04/15/2030	1
	1223 16TH STREET PT TRUST-UCLA SR-SEC			Redemption 100.0000																	
68282#-AA-0	4.627% 03/15/42		09/15/2018			62,834	62,834	63,946	63,791		(957)		(957)		62,834				1,939	03/15/2042	1
	COMLT 2004-1 M1 MEZ FLT STEP 3.116%																				
68389F-ES-9	01/25/34		09/25/2018	Paydown		95,845	95,845	89,026	89,827		6,018		6,018		95,845				1,649	01/25/2034	1FM
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		09/08/2018	Paydown		683,156	683,156	683,076			80		80		683,156				9,695	11/08/2030	1FE
	NORTHROP GRUM INNOV SYS CO.GUARNT 5.500%																				
68557N-AC-7	10/01/23		07/19/2018	Call 104.6176		22,649,705	21,650,000	21,863,865	21,804,816		(20,923)		(20,923)		21,783,894		(133,894)	(133,894)	1,952,305	10/01/2023	3FE
69121P-DE-0	OWNIT 2006-2 A2B STEP 5.633% 01/25/37		09/01/2018	Paydown		146,351	146,351	146,351	146,351						146,351				3,710	01/25/2037	1FM
				Redemption 100.0000																	
69315J-AC-7	PAI HOLDCO INC SR-UNSEC 01/05/25		09/28/2018			52,307	52,307	52,028	15,844		248		248		52,307				1,234	01/05/2025	5
	PHHMC 2007-4 A6 CSTR AD AS 5.861% 07/18/37																				
69336Q-AF-9			09/01/2018	Paydown		2,680	2,680	2,579	2,580		100		100		2,680				105	07/18/2037	1FM
	PHHMC 2007-4 A7 CSTR Z NAS 5.861% 07/18/37																				
69336Q-AG-7			09/01/2018	Paydown		18,783	18,783	18,205	18,446		337		337		18,783				737	07/18/2037	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)
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS 4.992% 06/18/37		09/01/2018	Paydown		51,952	51,952	46,976	46,984		4,968		4,968		51,952				1,719	06/18/2037	1FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		09/18/2018	Redemption 100.0000		65,403	65,403	65,404	65,403						65,403				2,997	12/18/2034	2
69353F-AX-2	PQ CORP PQ CORP 02/08/25		09/28/2018	Redemption 100.0000		190,561	190,561	190,957			(412)		(412)		190,561				2,116	02/08/2025	3FE
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		09/15/2018	Redemption 100.0000		336,068	336,068	336,068	336,068						336,068				15,088	12/15/2028	2
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		09/28/2018	Redemption 100.0000		24,375	24,375	24,375	24,375						24,375				830	12/04/2024	4FE
69946E-AT-8	PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24		09/28/2018	Redemption 100.0000		13,250	13,250	13,184	13,187		63		63		13,250				363	09/27/2024	4FE
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 4.105% 09/25/34		09/25/2018	Paydown		369,219	369,219	351,853	349,247		19,972		19,972		369,219				9,011	09/25/2034	1FM
70069F-LW-5	PPSI 2005-WCW3 M1 MEZ FLT STEP 2.696% 08/25/35		07/26/2018	KGS-ALPHA CAPITAL MARKETS LLC															29,480	08/25/2035	1FM
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		09/28/2018	Redemption 100.0000		5,509,898	5,509,898	5,520,257			(10,359)		(10,359)		5,509,898				73,671	08/19/2022	4FE
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		09/01/2018	Redemption 100.0000		299,999	299,999	299,999	299,999						299,999				14,500	12/01/2024	4
70285#-AB-1	PASTERNACK ENTERPRISES-INC.-FA SR-UNSEC 05/27/22		08/13/2018	Redemption 100.0000		15,462,079	15,462,079	15,346,152	15,367,833		94,245		94,245		15,462,079				406,219	05/27/2022	5
70337U-10-0	PATRNL 5.775 05/23/20 5.775% 05/23/20		09/26/2018	Redemption 100.0000		1,198,468	1,198,468	1,142,485	1,191,083		7,385		7,385		1,198,468				51,909	05/23/2020	3AM
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		09/15/2018	Redemption 100.0000		248,690	248,690	248,690	248,690						248,690				8,748	04/15/2027	2
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		09/28/2018	Redemption 100.0000		32,250	32,250	32,366	32,358		(108)		(108)		32,250				1,121	06/27/2024	4FE
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/19/22		09/28/2018	Redemption 100.0000		31,918	31,918	31,120	30,887		1,030		1,030		31,918				2,760	08/19/2022	4FE
71677H-AG-0	PETSMART INC PETSMART INC 03/11/22		07/31/2018	Redemption 100.0000		96,500	96,500	96,667	96,632		(132)		(132)		96,500				2,367	03/11/2022	5FE
71712H-AB-8	PHARM-OLAM INTL LLC 1st lien term loan 02/01/23		09/28/2018	Redemption 100.0000		73,375	73,375	71,908	70,812		2,563		2,563		73,375				6,133	02/01/2023	4
71714D-AE-9	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/28/2018	Redemption 100.0000		2,435	2,435	2,429			6		6		2,435				42	06/11/2023	4Z
71714D-AJ-8	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/28/2018	Redemption 100.0000		8,480	8,480	8,458			21		21		8,480				135	06/11/2023	4Z
718009-A@-2	AQUA AMERICA-INC. SR 4.870% 07/31/23		07/31/2018	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				292,200	07/31/2023	1
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		09/15/2018	Redemption 100.0000		79,183	79,183	79,183	79,183						79,183				2,474	08/15/2040	1
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		08/28/2018	Redemption 100.0000		274,746	274,746	274,746	274,746						274,746				17,911	08/28/2041	2FE
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/14/24		09/28/2018	Redemption 100.0000		40,388	40,388	40,565			(177)		(177)		40,388				750	10/14/2024	3FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/29/24		09/28/2018	Redemption 100.0000		21,804	21,804	21,749	21,751		53		53		21,804				628	09/29/2024	4FE
72813@-AA-2	PLAYPOWER-INC. SR-UNSEC 06/23/21		09/28/2018	Redemption 100.0000		35,000	35,000	34,650	34,778		223		223		35,000				1,725	06/23/2021	4FE
72819Q-AJ-1	PLAZE INC PLAZE INC 07/31/22		07/10/2018	Redemption 100.0000		(107,529)	(107,529)	(107,995)	(107,529)						(107,529)					07/31/2022	4FE
73179Y-AH-0	POLYONE CORP POLYONE CORP 11/12/22		07/06/2018	Redemption 100.0000		36,313	36,313	36,494			(182)		(182)		36,313				101	11/12/2022	3FE
73182@-AA-3	POMEROY GROUP-LLC SR-UNSEC 11/30/22		07/12/2018			20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,451,345	11/30/2022	5
73316P-AE-0	POPLR 2004-4 AF5 STEP AFC AS 4.368% 09/25/34		09/01/2018	Paydown		1,100,971	1,100,971	1,100,945	1,099,232		1,740		1,740		1,100,971				31,826	09/25/2034	1FM

SCHEDULE D - PART 4

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 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)
	POPLR 2005-5 AF4 STEP AFC AS 4.081%																				
73316P-GH-7	11/25/35		09/01/2018	Paydown		626,205	626,205	623,662	625,113		1,092		1,092		626,205				17,237	11/25/2035	1FM
	PORT WASHINGTON GENERATING STA A-SR-SEC																				
73557*-AB-0	6.000% 06/15/33		09/15/2018	Redemption 100.0000		158,314	158,314	158,314	158,314						158,314				6,338	06/15/2033	2
	POST HOLDINGS INC POST HOLDINGS INC																				
73744G-AJ-1	05/24/24		09/24/2018	Redemption 100.0000		12,531	12,531	12,571			(39)		(39)		12,531				240	05/24/2024	3FE
	PREGIS HOLDING I CORP PREGIS HOLDING I CORP																				
74044T-AB-5	05/20/21		09/28/2018	Redemption 100.0000		42,998	42,998	42,770	42,841		157		157		42,998				1,830	05/20/2021	4FE
	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35																				
74160M-KV-3			09/01/2018	Paydown		224,765	224,765	222,272	222,618		2,147		2,147		224,765				7,522	10/25/2035	2FM
	PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER																				
74274N-AC-7	LLC 11/18/23		09/26/2018	Redemption 100.0000		21,505	21,505	21,685	17,374		(179)		(179)		21,505				747	11/18/2023	4FE
74347C-AF-7	PROQUEST LLC PROQUEST LLC 10/24/21		09/28/2018	Redemption 100.0000		91,702	91,702	92,906	92,797		(1,096)		(1,096)		91,702				3,905	10/24/2021	4FE
743947-AA-1	PHMS 1992-C 1B1 SC SUB 7.400% 08/28/22		09/01/2018	Paydown		79	79				79		79		79				4	08/28/2022	1FM
743947-AB-9	PHMS 1992-C 2B1 SC SUB 7.400% 08/28/22		09/01/2018	Paydown		68	68	66	68						68				3	08/28/2022	1FM
743947-AC-7	PHMS 1992-C 3B1 SC SUB 7.400% 08/28/22		09/01/2018	Paydown		99	99	96	99						99				5	08/28/2022	1FM
743947-AD-5	PHMS 1992-C 4B SC SUB 7.400% 08/28/22		09/01/2018	Paydown		17	17				17		17		17				1	08/28/2022	1FM
743947-AE-3	PHMS 1992-C 5B SC SUB 7.400% 08/28/22		09/01/2018	Paydown		45	45				45		45		45				2	08/28/2022	1FM
	PRUDENTIAL FINANCIAL INC SR UNSEC 2.300%																				
744320-BW-4	08/15/18		08/15/2018	Maturity		10,475,000	10,475,000	10,462,744	10,473,398		1,602		1,602		10,475,000				240,925	08/15/2018	1FE
	PSSF 2000-C1 X IO CSTR NTL 0.000% 05/17/32																				
74436J-GM-3			07/01/2018	Paydown															13	05/17/2032	6*
	PUBLIC SERVICE COLORADO 1ST MORTG 5.800%																				
744448-CB-5	08/01/18		08/01/2018	Maturity		13,000,000	13,000,000	12,858,460	12,988,877		11,123		11,123		13,000,000				754,000	08/01/2018	1FE
	QFI LITTLE ROCK AR-LLC SR-SEC 5.655%																				
74728*-AA-4	04/10/26		09/10/2018	Redemption 100.0000		100,393	100,393	100,393	100,393						100,393				3,786	04/10/2026	2FE
	Q INTL COURIER LLC SR-UNSEC 09/19/24																				
74739@-AA-9			09/28/2018	Redemption 100.0000		16,826	16,826	16,686	16,696		130		130		16,826				780	09/19/2024	4
	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 2.556%																				
74919P-AD-1	02/25/36		09/25/2018	Paydown		174,794	174,794	154,147	165,602		9,192		9,192		174,794				2,539	02/25/2036	1FM
	RASC 2004-KS1 AI5 STEP AFC AS 5.721%																				
74924P-AE-2	02/25/34		09/01/2018	Paydown		297,550	297,550	297,542	297,269		281		281		297,550				10,703	02/25/2034	1FM
	RASC 2004-KS1 MI3 MEZ AFC NAS 5.517%																				
74924P-AJ-1	02/25/34		08/01/2018	Paydown			3,489												121	02/25/2034	1FM
	RASC 2004-KS1 MII1 MEZ FLT STEP IRC 3.041%																				
74924P-AM-4	02/25/34		09/25/2018	Paydown		265,578	265,578	246,521	250,031		15,547		15,547		265,578				4,743	02/25/2034	1FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		09/01/2018	Paydown		266,719	266,719	224,044	258,767		7,952		7,952		266,719				10,076	05/26/2035	1FM
	RAVN AIR GROUP INC SR-UNSEC 07/30/21																				
74929*-AA-1			09/28/2018	Redemption 100.0000		84,178	84,178	83,843	83,958		220		220		84,178				3,604	07/30/2021	4
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		09/01/2018	Paydown		214,512	213,590	137,110	138,112		75,806		75,806		213,918		594	594	10,260	09/25/2036	1FM
	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000%																				
74957E-AE-7	06/25/36		09/01/2018	Paydown		201,696	220,720	154,984	156,806		58,753		58,753		215,560		(13,863)	(13,863)	8,521	06/25/2036	1FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		09/01/2018	Paydown		404,935	443,129	324,411	327,888		105,966		105,966		433,854		(28,919)	(28,919)	17,107	06/25/2036	1FM
	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36																				
74957V-AQ-2			09/01/2018	Paydown		131,058	195,578	139,465	139,863		38,010		38,010		177,874		(46,815)	(46,815)	7,670	07/25/2036	1FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		09/01/2018	Paydown		151,291	191,164	140,065	141,164		40,397		40,397		181,561		(30,270)	(30,270)	7,866	09/25/2036	1FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		09/01/2018	Paydown		51,705	61,806	35,625	35,896		21,932		21,932		57,828		(6,123)	(6,123)	3,136	02/25/2037	1FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		09/01/2018	Paydown		402,676	536,396	338,077	338,077		148,538		148,538		486,615		(83,939)	(83,939)	22,091	08/25/2036	1FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		09/01/2018	Paydown		366,071	487,635	306,062	308,554		137,937		137,937		446,490		(80,419)	(80,419)	19,280	08/25/2036	1FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		09/01/2018	Paydown		420,475	437,346	243,411	241,998		188,240		188,240		430,238		(9,763)	(9,763)	18,184	03/25/2037	1FM
	RFMSI 2006-S12 2A3 SSNR AS 6.000% 12/25/36																				
74958E-AD-8			09/01/2018	Paydown		393,507	543,233	406,453	408,877		100,439		100,439		509,316		(115,808)	(115,808)	24,310	12/25/2036	1FM
74958E-AF-3	RFMSI 2006-S12 2A5 SEQ AS 6.000% 12/25/36		09/01/2018	Paydown		114,007	157,386	67,123	32,356		93,521		93,521		125,877		(11,870)	(11,870)	7,043	12/25/2036	1FM
74968E-AB-0	PMAB LLC SR-UNSEC 03/02/22		09/28/2018	Redemption 100.0000		41,735	41,735	41,527	41,556		179		179		41,735				2,069	03/02/2022	5*
	RSC ACQUISITION INC SR-UNSEC																				
75000*-AA-0	11/30/22		09/28/2018	Redemption 100.0000		112,134	112,134	111,188	96,066		724		724		112,134				3,101	11/30/2022	5

SCHEDULE D - PART 4

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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)
75041*-AB-9	RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23		07/09/2018	Redemption 100.0000		3,075,000	3,075,000	3,075,000							3,075,000				36,353	12/04/2023	4Z
75041*-AC-7	RADIOLOGY PARTNERS INC SR-UNSEC 12/04/23		07/09/2018	Redemption 102.0000		34,435,659	33,760,450	33,468,035	28,563,809		966,013		966,013		34,435,659				1,364,086	12/04/2023	4Z
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		09/01/2018	Redemption 100.0000		125,576	125,576	125,576	125,576						125,576				6,366	10/01/2024	2FE
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		09/12/2018	Redemption 100.0000		61,250	61,250	61,250	61,250						61,250				3,990	09/12/2026	2
75621#-AA-5	RECIPE ACQUISITION CORP SR-UNSEC 09/30/22		09/28/2018	Redemption 100.0000		52,329	52,329	51,805	52,014		314		314		52,329				2,496	09/30/2022	5
75627@-AA-1	UPSTREAM REHABILITATION INC SR-UNSEC 01/03/24		09/28/2018	Redemption 100.0000		43,250	43,250	43,034			216		216		43,250				2,078	01/03/2024	5*
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		09/01/2018	Paydown		3,441	3,441	1,602	1,602		1,839		1,839		3,441				137	11/25/2036	1FM
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52		09/20/2018	Paydown		291,300	291,300	291,223	291,952		(651)		(651)		291,300				10,017	09/20/2052	1FE
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 2.976% 05/25/34		07/25/2018	Paydown																05/25/2034	1FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34		09/01/2018	Paydown		21,835	21,835	21,835	21,835						21,835				719	07/25/2034	1FM
759950-GA-0	RAMC 2005-4 A6 STEP AFC NAS 5.749% 02/25/36		09/01/2018	Paydown		254,931	254,931	76,955	76,955		177,976		177,976		254,931				6,919	02/25/2036	1FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		09/01/2018	Paydown		89,545	89,545	56,273	56,599		32,946		32,946		89,545				3,605	05/25/2036	1FM
76026@-AA-6	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		09/28/2018	Redemption 100.0000		23,524	23,524	23,524	23,524						23,524				838	02/05/2024	4
76027*-AA-7	REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK 11.000% 01/17/24		08/03/2018	Redemption 100.0000		290,735	290,735	290,735	289,636						290,735				6,973	01/17/2024	5*
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.851% 10/25/31		09/01/2018	Paydown		18,511	65,683	14,584	14,334		11,751		11,751		26,085		(7,575)	(7,575)	3,076	10/25/2031	1FM
760985-Q3-8	RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34		09/01/2018	Paydown		782,830	782,830	782,830	782,830						782,830				31,083	02/25/2034	1FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		09/01/2018	Paydown		34,329	34,329	9,138	1,297		33,032		33,032		34,329				1,289	04/25/2035	1FM
76110H-J9-1	RALI 2004-QS16 1A5 NAS 5.500% 12/25/34		09/01/2018	Paydown		356,472	356,472	340,291	341,198		15,273		15,273		356,472				13,223	12/25/2034	2FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/19		09/01/2018	Paydown		4,780	5,058	4,642	5,058						5,058		(278)	(278)	168	05/25/2019	2FM
76110H-VH-9	RALI 2004-QS9 A1 PT AS 5.000% 06/25/19		09/01/2018	Paydown		115,007	115,007	107,392	107,719		7,287		7,287		115,007				3,855	06/25/2019	1FM
76110H-X5-3	RALI 2005-QS3 1A13 NAS 5.500% 03/25/35		09/01/2018	Paydown		137,498	137,498	124,604	125,369		12,129		12,129		137,498				5,180	03/25/2035	1FM
76110H-X8-7	RALI 2005-QS3 1A23 NAS 5.500% 03/25/35		09/01/2018	Paydown		376,225	400,051	324,367	324,420		71,201		71,201		395,621		(19,396)	(19,396)	15,061	03/25/2035	1FM
76110V-HJ-0	RFMS2 2001-HI4 A7 STEP 7.240% 10/25/26		09/01/2018	Paydown		29,826	29,826	29,810	29,725		101		101		29,826				1,417	10/25/2026	1FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		09/01/2018	Paydown		63,649	63,649	63,350	63,354		295		295		63,649				2,892	10/25/2029	1FM
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS 5.170% 06/25/33		09/01/2018	Paydown		290,780	290,780	290,651	290,371		409		409		290,780				10,678	06/25/2033	1FM
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.530% 06/25/33		08/01/2018	Paydown		63,782	39		41				41		41		(41)	(41)	3,520	06/25/2033	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		09/01/2018	Paydown		533,308	533,308	530,040	530,525		2,783		2,783		533,308				17,087	09/25/2033	1FM
76110W-VV-5	RASC 2003-KS11 MII1 MEZ FLT STEP IR 3.101% 01/25/34		09/25/2018	Paydown		111,805	111,805	98,535	101,289		10,517		10,517		111,805				2,094	01/25/2034	1FM
76110W-WF-9	RASC 2004-KS2 AI5 STEP AFC AS 5.370% 03/25/34		09/01/2018	Paydown		217,658	217,658	217,616	217,441		217		217		217,658				7,893	03/25/2034	1FM
76110W-WN-2	RASC 2004-KS2 M21 MEZ FLT STEP IRC 2.981% 03/25/34		09/25/2018	Paydown		61,687	61,687	51,180	52,830		8,858		8,858		61,687				1,138	03/25/2034	1FM
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.895% 06/25/34		09/01/2018	Paydown		252,448	252,448	249,912	249,931		2,517		2,517		252,448				8,298	06/25/2034	1FM
76110W-ZN-9	RASC 2004-KS6 AI5 CSTR STEP AFC AS 5.176% 07/25/34		09/01/2018	Paydown		350,462	350,462	347,243	348,699		1,764		1,764		350,462				11,704	07/25/2034	1FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		09/01/2018	Paydown		196,403	255,037	144,056	144,056		85,383		85,383		229,439		(33,036)	(33,036)	9,068	06/25/2035	1FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 2.716% 08/25/35		09/25/2018	Paydown		51,093	64,095	36,692	34,491		23,733		23,733		58,224		(7,131)	(7,131)	994	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)
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		09/01/2018	Paydown		61,762	77,479	43,653	36,395		33,018		33,018		69,413		(7,650)	(7,650)	2,839	08/25/2035	1FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		09/01/2018	Paydown		155,029	176,865	111,398	111,444		57,699		57,699		169,144		(14,115)	(14,115)	6,863	12/25/2035	1FM
76111X-C7-6	RFMSI 2005-S8 A3 NAS 5.500% 11/25/35		09/01/2018	Paydown		488,447	487,449	311,844	268,301		219,569		219,569		487,871		577	577	18,335	11/25/2035	1FM
76111X-E9-0	RFMSI 2005-S9 A9 Z SSNR AS 5.500% 12/25/35		09/01/2018	Paydown		229,298	262,725	197,349	177,756		74,359		74,359		252,115		(22,817)	(22,817)	10,463	12/25/2035	1FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		09/01/2018	Paydown		296,768	303,388	168,134	170,157		130,469		130,469		300,626		(3,858)	(3,858)	11,027	03/25/2036	1FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		09/01/2018	Paydown		60,469	60,469	60,810	60,637		(167)		(167)		60,469				2,222	12/25/2034	1FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 4.574% 09/25/35		09/01/2018	Paydown		102,363	103,017	77,371	70,126		32,683		32,683		102,809		(447)	(447)	2,847	09/25/2035	1FM
76112B-DT-4	RAMP 2004-RS10 AI5 STEP AFC AS 6.050% 10/25/34		09/01/2018	Paydown		346,450	346,450	346,429	345,633		817		817		346,450				12,632	10/25/2034	1FM
76112B-HX-1	RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.412% 01/25/35		09/01/2018	Paydown		666,075	666,075	666,075	666,075						666,075				23,874	01/25/2035	1FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		09/04/2018	Paydown		564,214	564,214	566,330	564,549		(335)		(335)		564,214				23,861	09/25/2034	1FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 4.112% 09/19/35		09/01/2018	Paydown		285,786	285,786	169,147	101,101		184,685		184,685		285,786				6,314	09/19/2035	1FM
76121Q-AC-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		07/02/2018	Redemption 100.0000		37,500	37,500	37,125	37,156		344		344		37,500				1,247	05/26/2023	4
761266-A#-2	RESTAURANT TECHNOLOGIES-INC. SR-UNSEC 11/23/22		07/03/2018	Redemption 100.0000		46,628	46,628	46,170	46,237		390		390		46,628				1,578	11/23/2022	5*
76169#-AG-8	REYES HLDGS-L.L.C. A-SR-SEC 5.130% 07/31/22		07/31/2018	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				410,400	07/31/2022	2FE
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		09/15/2018	Redemption 100.0000		367,459	367,459	371,134	369,464		(2,005)		(2,005)		367,459				15,452	11/15/2024	2
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		09/01/2018	Paydown		267,141	262,073	171,988	134,351		130,051		130,051		264,401		2,739	2,739	12,063	04/25/2036	1FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		09/30/2018	Redemption 100.0000		76,053	76,053	76,053	76,053						76,053				2,790	06/30/2025	2FE
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		07/06/2018	Redemption 100.0000		256,267	256,267	258,005	257,347		(1,080)		(1,080)		256,267				15,803	07/06/2024	4AM
76970R-AC-0	ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23		09/28/2018	Redemption 100.0000		39,082	39,082	39,308	39,283		(201)		(201)		39,082				1,564	06/13/2023	4FE
77313D-AJ-0	ROCKET SOFTWARE INC ROCKET SOFTWARE INC 10/01/23		09/28/2018	Redemption 100.0000		7,984	7,984	8,018			(33)		(33)		7,984				123	10/01/2023	4FE
774341-AB-7	ROCKWELL COLLINS INC SR UNSEC 5.250% 07/15/19		07/19/2018	BANK OF AMERICA		25,545,000	25,000,000	24,867,750	24,974,872		8,911		8,911		24,983,784		561,216	561,216	1,341,667	07/15/2019	2FE
77828#-AA-2	ROSS JUPITER ASSOCIATES-LLC-PH SR-SEC 7.450% 11/08/19		09/08/2018	Redemption 100.0000		117,823	117,823	117,823	117,823						117,823				5,855	11/08/2019	1
78404#-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		09/30/2018	Redemption 100.0000		223,956	223,956	223,956	223,956						223,956				11,442	11/30/2022	2
78409#-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		09/10/2018	Redemption 100.0000		29,109	29,109	29,109	29,109						29,109				1,365	12/10/2024	1
78409X-AF-7	SCS HOLDINGS I INC SCS HOLDINGS I INC 10/30/22		09/28/2018	Redemption 100.0000		2,568,799	2,568,799	2,577,513	2,576,146		(7,347)		(7,347)		2,568,799				102,369	10/30/2022	4FE
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		09/11/2018	Redemption 100.0000		25,359	25,359	25,359	25,359						25,359				1,189	12/10/2024	1
78454L-AF-7	SM ENERGY CO SR UNSEC 6.500% 01/01/23		08/20/2018	TENDER SALE		13,412,600	13,480,000	14,199,910	13,749,591		(65,219)		(65,219)		13,684,372		(271,772)	(271,772)	995,461	01/01/2023	4FE
78466D-AZ-7	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 07/08/22		09/28/2018	Redemption 100.0000		87,936	87,936	88,486	88,409		(472)		(472)		87,936				2,604	07/08/2022	3FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		09/28/2018	Redemption 100.0000		345,646	345,646	344,782			864		864		345,646				7,189	04/16/2025	3FE
78468V-AA-0	NEOVIA LOGISTICS SERVICE SR SEC 8.875% 08/01/20		09/21/2018	Various		5,981,106	6,635,000	5,200,181	6,635,000			1,434,819	(1,434,819)		5,200,181		780,925	780,925	648,538	08/01/2020	5FE

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)
	STARM 2007-4 3A1 CSTR SSNR AS 4.280%																				
78473W-AF-0	10/25/37		09/01/2018	Paydown		796,407	868,029	798,587	779,954		81,737		81,737		861,692		(65,285)	(65,285)	21,537	10/25/2037	1FM
	SPS AMARILLO TX LANDLORD LLC-X SR-SEC			Redemption 100.0000																	
78475#-AA-6	3.593% 03/31/37		09/30/2018			228,925	228,925	228,925	228,925						228,925				6,867	03/31/2037	2
	SSMC II BORROWER LLC-GSA NOAA 4.020%			Redemption 100.0000																	
78480*-AA-3	01/05/29		09/05/2018			373,219	373,219	373,219	373,219						373,219				10,005	01/05/2029	1FE
	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC			Redemption 100.0000																	
78482@-AA-9	5.411% 12/15/39		09/15/2018			28,434	28,434	28,576			(142)		(142)		28,434				612	12/15/2039	1Z
	SABA SOFTWARE INC SR-UNSEC 05/01/23			Redemption 100.0000																	
784932-A*-6			08/31/2018			50,386	50,386	49,879	40,101		462		462		50,386				1,582	05/01/2023	3FE
	SABRE GLBL INC SABRE GLBL INC			Redemption 100.0000																	
78571Y-BB-5	02/22/24		09/28/2018			5,507	5,507	5,512			(5)		(5)		5,507				103	02/22/2024	3FE
	SACRAMENTO FBI LEASE-BACKED 4.370% 09/15/36			Redemption 100.0000																	
78616@-AA-8			09/15/2018			237,365	237,365	237,365	237,365						237,365				6,917	09/15/2036	1
	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21			Redemption 100.0000																	
78825#-AA-3			09/10/2018			188,455	188,455	188,455	188,455						188,455				9,215	04/10/2021	2
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		09/01/2018	Paydown		3,447	3,447	3,249	3,430		17		17		3,447				156	12/25/2027	1FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		09/01/2018	Paydown		38,931	38,931	38,101	38,106		825		825		38,931				1,704	12/25/2027	1FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		09/01/2018	Paydown		41,838	41,838	41,832	41,805		33		33		41,838				2,338	06/25/2028	4FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		09/15/2018	Paydown		21,765	21,765	21,445	21,416		350		350		21,765				811	08/25/2031	2FM
	SAN ANTONIO SSA LEASE BKD PT T SR-SEC			Redemption 100.0000																	
796228-AA-8	4.650% 12/15/19		09/15/2018			157,008	157,008	157,008	157,008						157,008				4,869	12/15/2019	1
	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC			Redemption 100.0000																	
80358T-AC-0	01/29/25		09/28/2018			5,300	5,300	5,274			27		27		5,300				171	01/29/2025	4FE
	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			Redemption 100.0000																	
80483N-AA-5	3.780% 08/15/35		09/15/2018			308,850	308,850	308,850	308,850						308,850				7,785	08/15/2035	1
	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230%																				
805564-FK-2	02/25/30		08/01/2018	Paydown		26,791	26,791	26,791	26,791						26,791				1,089	02/25/2030	1FM
	SAST 2002-2 AF6 STEP AFC NAS 6.120%																				
805564-LV-1	11/25/30		09/01/2018	Paydown		3,393	3,078	3,024	3,042		39		39		3,081		312	312	94	11/25/2030	1FM
	SAST 2003-3 AF5 STEP AFC AS 4.812% 12/25/33																				
805564-PA-3			09/01/2018	Paydown		261,862	261,862	261,862	261,862						261,862				8,435	12/25/2033	1FM
	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC			Redemption 100.0000																	
80585#-AA-9	7.170% 04/01/25		09/10/2018			24,164	24,164	24,164	24,164						24,164				1,156	04/10/2023	1
	SCIENTIFIC GAMES INTERNA CO.GUARNT 10.000%																				
80874Y-AU-4	12/01/22		08/22/2018	Various		24,386,000	23,000,000	25,516,250	25,063,553		(635,994)		(635,994)		24,427,559		(41,559)	(41,559)	1,667,778	12/01/2022	5FE
	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES			Redemption 100.0000																	
80875A-AP-6	INTERNATIO 08/14/24		09/28/2018			157,356	157,356	158,024			(669)		(669)		157,356				3,842	08/14/2024	4FE
	SEATTLE SPINCO INC SEATTLE SPINCO INC			Redemption 100.0000																	
81271E-AB-7	06/21/24		07/31/2018			61,393	61,393	61,240	61,253		140		140		61,393				1,659	06/21/2024	4FE
	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC			Redemption 100.0000																	
813098-AA-8	5.843% 07/10/29		09/10/2018			168,861	168,861	174,864	171,888		(3,028)		(3,028)		168,861				6,580	07/10/2029	2
	SABR 2004-OP2 M1 MEZ FLT STEP IRC 3.191%																				
81375W-BN-5	08/25/34		09/25/2018	Paydown		80,237	80,237	69,288	70,846		9,391		9,391		80,237				1,515	08/25/2034	1FM
	SABR 2005-FR2 M2 MEZ FLT STEP 3.191%																				
81375W-EF-9	03/25/35		09/25/2018	Paydown		136,345	136,345	106,435	124,022		12,323		12,323		136,345				2,425	03/25/2035	1FM
	CBASS 2006-CB1 AF3 STEP AFC AS 3.469%																				
81375W-HJ-8	01/25/36		09/01/2018	Paydown		114,114	114,114	84,228	84,661		29,454		29,454		114,114				2,609	01/25/2036	1FM
	CBASS 2006-CB1 AF4 STEP AFC NAS 3.469%																				
81375W-HK-5	01/25/36		09/01/2018	Paydown		30,408	30,408	23,428	23,542		6,866		6,866		30,408				695	01/25/2036	1FM
	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
81519*-AA-2	06/15/28		09/15/2018			46,138	46,138	46,138	46,138						46,138				1,985	06/15/2028	2
	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 2.990%																				
81744F-DB-0	08/20/34		09/20/2018	Paydown		303,360	303,360	288,571	284,838		18,522		18,522		303,360				6,324	08/20/2034	1FM
	SEMT 2004-9 A2 FLT STEP AFC 3.223% 10/20/34																				
81744F-DW-4			09/20/2018	Paydown		410,894	410,894	293,198	273,721		137,174		137,174		410,894				7,696	10/20/2034	1FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		09/01/2018	Paydown		1,595	1,595	1,630	1,628		(33)		(33)		1,595				26	12/25/2042	1FM
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		07/25/2018	Paydown		398,595	398,595	398,595	398,595						398,595				11,898	01/25/2044	1FE

SCHEDULE D - PART 4

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 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)
	SHUTTERFLY INC SHUTTERFLY INC			Redemption 100.0000																	
82568Q-AF-1	08/17/24		09/28/2018			93,399	93,399	92,932	92,953		446		446		93,399				2,558	08/17/2024	3FE
	SHUTTERFLY INC SHUTTERFLY INC			Redemption 100.0000																	
82568Q-AH-7	08/17/24		09/28/2018			50,000	50,000	49,875			125		125		50,000				1,170	08/17/2024	3FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		09/20/2018	Paydown		1,130,604	1,130,604	1,130,319	1,130,401		203		203		1,130,604				23,997	03/20/2034	2AM
82652X-AB-2	SRFC 2016-1A B SUB 3.670% 03/21/33		09/20/2018	Paydown		330,848	330,848	330,773	330,789		59		59		330,848				8,059	03/21/2033	2AM
	SILVER SPRING METRO CENTER III A1-SR-SEC			Redemption 100.0000																	
82817*-AA-9	3.810% 12/05/28		09/05/2018			360,268	360,268	360,268	360,268						360,268				9,153	12/05/2028	1
	SILVER SPRING METRO CENTER IV- A1-SR-SEC			Redemption 100.0000																	
82817@-AA-7	3.890% 12/05/28		09/05/2018			97,541	97,541	97,541	97,541						97,541				2,530	12/05/2028	1
	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36																				
82922T-AA-7			07/20/2018	Call 100.0000		850,000	850,000	843,877	844,766		118		118		844,884		5,116	5,116	25,789	01/20/2036	1FE
	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%			Redemption 100.0000																	
83001@-AA-1	12/31/36		09/10/2018			149,080	149,080	149,080	149,080						149,080				4,285	12/31/2036	1
	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			Redemption 100.0000																	
83133#-AA-0	7.220% 04/01/25		09/10/2018			28,741	28,741	28,741	28,741						28,741				1,384	03/10/2025	1
	SMILE DOCTORS LLC SR-UNSEC 10/06/22			Redemption 100.0000																	
83174#-AA-0			09/28/2018			35,570	35,570	35,378	18,074		185		185		35,570				1,272	10/06/2022	5
	SMILE DOCTORS LLC SR-UNSEC 10/06/22																				
83174#-AB-8			08/07/2018	Tax Free Exchange		6,448,313	6,448,313	6,448,313	1,368,331						6,448,313				150,068	10/06/2022	5
				Redemption 100.0000																	
83415Y-AA-8	SOLARAY LLC SR-UNSEC 09/08/23		07/02/2018			47,694	47,694	47,318	47,356		338		338		47,694				1,984	09/08/2023	4
				Redemption 100.0000																	
83415Y-AC-4	SOLARAY LLC SR-UNSEC 09/08/23		09/28/2018			14,148	14,148	14,148	11,694						14,148				597	09/08/2023	4
	SOLARAY LLC 1ST AMENED DELAY DRAW			Redemption 100.0000																	
83415Y-AE-0	09/08/23		07/02/2018			8,670	8,670	8,670							8,670				189	09/08/2023	4Z
83416N-AA-1	SOCTY 2016-A A SEQ 4.800% 09/20/48		09/20/2018	Paydown		267,319	267,319	254,530	254,578		12,741		12,741		267,319				12,831	09/20/2048	1AM
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		09/20/2018	Paydown		246,052	246,052	255,393	254,321		(8,269)		(8,269)		246,052				7,890	11/20/2038	3AM
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		09/20/2018	Paydown		277,276	277,276	284,818	281,306		(4,030)		(4,030)		277,276				8,491	04/20/2044	3AM
83417F-AA-7	SOCTY 2014-2 A SEQ 4.020% 07/20/44		07/20/2018	Paydown		839,657	839,657	839,326	839,419		2,020	1,782	238		839,657				33,754	07/20/2044	2AM
83546D-AD-0	SONIC 2016-1A A2 SEQ 4.472% 05/20/46		09/20/2018	Paydown		93,333	93,333	93,333	93,333						93,333				2,787	05/20/2046	2AM
	SOUTH CAROLINA ELEC&GAS 1ST MORTG 5.250%																				
837004-BY-5	11/01/18		09/28/2018	Call 100.2810		13,036,530	13,000,000	13,100,190	13,007,971		(7,076)		(7,076)		13,000,895		(895)	(895)	377,780	11/01/2018	2FE
	SOUTH CAROLINA ELEC&GAS 1ST MORTG 6.500%																				
837004-CC-2	11/01/18		09/28/2018	Call 100.3720		9,033,480	9,000,000	8,974,170	8,997,279		2,414		2,414		8,999,694		306	306	405,605	11/01/2018	2FE
	SOUTH JERSEY GAS CO 1ST MORTG 7.970%																				
83851M-AC-1	08/01/18		08/01/2018	Maturity		5,000,000	5,000,000	5,412,350	5,032,361		(32,361)		(32,361)		5,000,000				398,500	08/01/2018	1FE
	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC			Redemption 100.0000																	
841215-AA-4	3.846% 08/15/33		08/15/2018			838,671	838,671	838,671	838,671						838,671				32,255	08/15/2033	1FE
	SOUTHERN CAL EDISON 1ST REF MORT 5.500%																				
842400-FJ-7	08/15/18		08/15/2018	Maturity		5,000,000	5,000,000	4,506,500	4,958,079		41,921		41,921		5,000,000				275,000	08/15/2018	1FE
	SOUTHTRUST CORP SOUTHTRUST MOBILE SERVICES																				
84473@-AB-6	FUN 7.590% 12/31/26		09/25/2018	Paydown		470,666	470,666	468,266	470,182		484		484		470,666				24,042	12/31/2026	1FE
	SW AIRLINES 07-1 TRUST PT CERTS 6.150%																				
84474Y-AA-4	08/01/22		08/01/2018	Paydown		238,751	238,751	238,751	238,751						238,751				14,683	08/01/2022	1FE
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		09/01/2018	Paydown		114,729	114,729	60,628	59,936		54,793		54,793		114,729				6,073	12/25/2030	2FM
	SOVOS BRANDS INTERMEDIATE INC SR-UNSEC			Redemption 100.0000																	
84611U-AC-2	07/18/24		09/28/2018			27,284	27,284	27,148	27,154		130		130		27,284				918	07/18/2024	4
	SURF 2003-BC3 M1 MEZ FLT STEP IRC 3.191%																				
84751P-AX-7	08/25/34		09/25/2018	Paydown		46,206	46,206	44,099	44,446		1,761		1,761		46,206				855	08/25/2034	1FM
	SPIN HOLDCO INC SPIN HOLDCO INC			Redemption 100.0000																	
84850X-AG-7	11/14/22		09/28/2018			104,152	104,152	104,717			(565)		(565)		104,152				2,286	11/14/2022	4FE
	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33			Redemption 100.0000																	
84860*-AB-9			09/30/2018			103,291	103,291	103,291	103,291						103,291				2,983	03/31/2033	2FE
	SPIRITS OF ST LOUIS BASKETBALL SR 5.300%			Redemption 100.0000																	
848609-AA-1	03/29/33		09/30/2018			55,109	55,109	55,192	55,176		(67)		(67)		55,109				2,191	03/29/2033	2FE
	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC			Redemption 100.0000																	
84862#-AA-5	7.130% 03/01/25		09/10/2018			30,432	30,432	30,432	30,432						30,432				1,448	02/10/2025	1

SCHEDULE D - PART 4

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)
85022W-AA-2	SCFT 2016-AA A SEQ 3.050% 04/25/29		09/25/2018	Paydown		785,836	785,836	785,806	785,808		28		28		785,836				15,897	04/25/2029	1FE
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		09/15/2018	Redemption 100.0000		56,775	56,775	56,775	56,775						56,775				1,514	06/15/2022	1
855031-AP-5	STAPLES INC STAPLES INC 09/12/24		08/01/2018	Redemption 100.0000		125,000	125,000	124,688	124,702		298		298		125,000				4,743	09/12/2024	4FE
85541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 4.098% 01/25/37		09/01/2018	Paydown		242,149	242,197	218,114	219,132		23,061		23,061		242,194		(45)	(45)	6,116	01/25/2037	1FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		09/15/2018	Paydown		238,095	238,095	235,895			2,200		2,200		238,095				1,149	05/15/2043	1FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		09/30/2018	Redemption 100.0000		896,950	896,950	896,950	896,950						896,950				25,698	06/30/2047	2FE
85932#-AA-8	STERLING-GRAND PRAIRIE TX-LLC- SR-SEC 6.830% 09/10/24		09/10/2018	Redemption 100.0000		27,505	27,505	27,505	27,505						27,505				1,095	09/10/2024	1
85936@-AA-6	STERLING-IRVING TX-LLC-ALLSTAT SR-SEC 6.830% 09/10/24		09/10/2018	Redemption 100.0000		27,255	27,255	27,255	27,255						27,255				1,279	09/10/2024	1
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		09/15/2018	Redemption 100.0000		27,889	27,889	27,889	27,889						27,889				1,053	09/15/2025	1
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		09/28/2018	Redemption 100.0000		109,746	109,746	110,036	107,791		(564)		(564)		109,746				7,218	06/19/2024	4FE
85948#-AA-0	STERLING-ORLANDO FL-LLC-ALLSTA SR-SEC 6.980% 12/01/24		09/01/2018	Redemption 100.0000		29,191	29,191	29,191	29,191						29,191				1,359	12/01/2024	1
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		09/10/2018	Redemption 100.0000		29,669	29,669	29,669	29,669						29,669				1,435	07/10/2025	1
85960#-AA-3	STERLING-TAMPA FL-LLC-ALLSTATE SR-SEC 6.880% 10/01/24		09/01/2018	Redemption 100.0000		28,393	28,393	28,393	28,393						28,393				1,303	10/01/2024	1
85962#-AA-1	STERLING-THORNTON CO-LLC-ALLST SR-SEC 7.220% 04/01/25		09/10/2018	Redemption 100.0000		32,687	32,687	32,687	32,687						32,687				1,574	03/10/2025	1
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		09/28/2018	Redemption 100.0000		16,150	16,150	16,230			(81)		(81)		16,150				535	06/30/2023	4FE
86336D-AA-3	RROW 2004-1A A SEQ 7.450% 04/20/24		07/20/2018	Paydown		696,392	696,392	696,392	696,392						696,392				6,569	04/20/2024	2AM
863579-DQ-8	SARM 2004-17 A1 CSTR AS 2.744% 11/25/34		09/01/2018	Paydown		120,670	120,670	107,547	108,126		12,544		12,544		120,670				1,964	11/25/2034	1FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 3.939% 02/25/36		09/01/2018	Paydown		438,158	53,405	26,657	21,739		272,673		272,673		294,412		143,746	143,746	20,581	02/25/2036	1FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 2.921% 03/25/34		09/25/2018	Paydown		254,132	254,132	232,857	238,263		15,869		15,869		254,132				4,295	03/25/2034	1FM
86358E-PQ-3	SAIL 2004-11 M1 MEZ FLT STEP IRC 3.146% 01/25/35		09/25/2018	Paydown		454,139	454,139	392,049	415,682		38,457		38,457		454,139				8,337	01/25/2035	1FM
86358E-WX-0	SAIL 2005-HE3 M1 MEZ FLT STEP 2.938% 09/25/35		09/25/2018	Paydown		636,827	636,827	557,223	580,302		56,525		56,525		636,827				11,488	09/25/2035	1FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		08/01/2018	Paydown			72												4	07/28/2028	1FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		09/01/2018	Paydown		15,477	15,477	14,472	14,477		1,000		1,000		15,477				357	02/25/2032	5AM
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		09/01/2018	Paydown		250,034	250,034	249,917	250,034						250,034				8,717	02/25/2035	1FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 2.604% 02/25/35		09/04/2018	Paydown		49,442	49,442	49,442	49,442						49,442				816	02/25/2035	1FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		09/01/2018	Paydown		1,028,489	1,028,489	930,008	934,471		94,018		94,018		1,028,489				36,317	03/25/2035	1FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.340% 03/25/35		09/01/2018	Paydown		632,443	632,443	632,048	631,577		866		866		632,443				20,498	03/25/2035	1FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 5.540% 04/25/35		09/01/2018	Paydown		875,180	875,180	875,044	874,023		1,157		1,157		875,180				29,990	04/25/2035	1FM
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35		09/01/2018	Paydown		1,569,447	1,569,447	1,568,958	1,567,321		2,126		2,126		1,569,447				59,984	06/25/2035	1FM
86359D-JL-2	SASC 2005-14 1A1 FLT IRC SSNR AS 2.516% 07/25/35		09/25/2018	Paydown		142,005	142,005	100,145	99,764		42,242		42,242		142,005				2,013	07/25/2035	1FM
86359D-LL-9	SASC 2005-WF3 M1 MEZ FLT STEP IRC 2.936% 07/25/35		07/26/2018	MORGAN STANLEY & CO. INC.		994,262	993,797	860,640	956,442		5,276		5,276		961,718		32,544	32,544	15,025	07/25/2035	1FM
86359D-LL-9	SASC 2005-WF3 M1 MEZ FLT STEP IRC 2.936% 07/25/35		07/25/2018	Paydown		94,842	94,842	82,134	91,277		3,565		3,565		94,842				1,397	07/25/2035	1FM

SCHEDULE D - PART 4

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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)
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35		09/01/2018	Paydown		942,012	942,012	819,529	823,834		118,178		118,178		942,012				32,613	08/25/2035	1FM
86359D-PP-6	SASC 2005-S5 M1 MEZ STEP AFC 5.500% 08/25/35		09/01/2018	Paydown		651,582	651,582	500,140	508,481		143,101		143,101		651,582				24,270	08/25/2035	1FM
86359D-QL-4	SASC 2005-16 1A2 SEQ SSNR AS 5.500% 09/25/35		09/01/2018	Paydown		145,747	145,747	130,188	122,599		23,148		23,148		145,747				4,920	09/25/2035	1FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 2.843% 05/19/35		09/19/2018	Paydown		150,778	150,778	132,308	132,941		17,837		17,837		150,778				2,545	05/19/2035	1FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 2.396% 09/25/47		09/25/2018	Paydown		193,125	193,125	154,983	156,633		36,492		36,492		193,125				2,594	09/25/2047	1FM
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 08/31/24		09/28/2018	Redemption 100.0000		54,219	54,219	54,204	41,595		30		30		54,219				2,552	08/31/2024	4FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 5.920% 01/25/37		09/01/2018	Paydown		419,627	419,627	119,457	120,959		298,668		298,668		419,627				13,826	01/25/2037	1FM
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		09/28/2018	Redemption 100.0000		20,201	20,201	20,262	12,331		(117)		(117)		20,201				734	08/04/2023	3FE
87239P-AD-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23		07/11/2018	Taxable Exchange		(4,819,287)	(4,824,643)	(4,839,229)	(2,930,707)						(4,838,215)		18,927	18,927		08/04/2023	3FE
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		07/20/2018	Redemption 100.0000		56,971	56,971	56,828			142		142		56,971				462	09/28/2024	3FE
87422L-AK-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/06/23		09/28/2018	Redemption 100.0000		50,187	50,187	49,873	49,903		284		284		50,187				2,224	07/06/2023	3FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		09/15/2018	Paydown		561,369	561,369	561,363	561,364		5		5		561,369				10,762	06/15/2028	1FE
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		07/15/2018	Paydown		189,816	189,816	189,232	189,352		464		464		189,816				5,066	06/15/2028	1FE
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 3.717% 06/19/33		09/01/2018	Paydown				99,392	27,806		(27,806)		(27,806)						51,730	06/19/2033	6*
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		09/28/2018	Redemption 100.0000		73,778	73,778	73,483	73,501		277		277		73,778				2,573	02/06/2024	4FE
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		09/30/2018	Redemption 100.0000		71,288	71,288	71,288	71,288						71,288				2,615	06/30/2025	2FE
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24		09/28/2018	Redemption 100.0000		50,000	50,000	49,859	49,872		128		128		50,000				1,796	05/01/2024	4FE
880349-AR-6	TENNECO INC CO.GUARNT 5.000% 07/15/26		09/25/2018	Various		13,196,601	14,830,000	14,949,788	14,920,063		(17,195)		(17,195)		14,902,867		(1,706,266)	(1,706,266)	844,368	07/15/2026	3FE
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		09/30/2018	Redemption 100.0000		420,320	420,320	420,320							420,320				6,217	08/31/2040	2Z
881561-2F-0	TMTS 2006-5 1A2B FLT STEP IRC 2.428% 07/25/37		09/25/2018	Paydown		313,326	313,326	272,127	276,082		37,243		37,243		313,326				5,279	07/25/2037	1FM
881561-ZF-4	TMTS 2005-16HE AV2 FLT STEP IRC AS 2.506% 09/25/36		08/10/2018	NOMURA SECURITIES INTL INC.															30,800	09/25/2036	1FM
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		08/20/2018	Paydown																02/20/2048	1FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/01/25		09/28/2018	Redemption 100.0000		109,079	109,079	108,942			136		136		109,079				1,134	12/01/2025	2FE
883556-BM-3	THERMO FISHER SCIENTIFIC SR UNSEC 3.650% 12/15/25		08/14/2018	WELLS FARGO		5,398,906	5,425,000	5,417,297	5,418,688		432		432		5,419,120		(20,214)	(20,214)	132,558	12/15/2025	2FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 4.013% 10/25/43		09/01/2018	Paydown		637,019	637,019	632,764	632,764		4,254		4,254		637,019				13,980	10/25/2043	1FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 4.208% 03/25/37		09/25/2018	Paydown		299,139	273,017	211,676	211,676		67,311		67,311		278,987		20,152	20,152	6,198	03/25/2037	1FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		09/15/2018	Paydown		24,902	24,902	32,653	31,937		(7,035)		(7,035)		24,902				1,288	06/15/2045	1FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		09/15/2018	Paydown		53,942	53,942	62,485	62,048		(8,107)		(8,107)		53,942				2,024	07/15/2059	1FE
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUBORDINATED NOTE-E CLO 0.000% 10/20/28		07/24/2018	Capital Distribution		877,141		877,141	877,141						877,141					10/20/2028	6*
88732J-AL-2	TIME WARNER CABLE LLC SR SEC 6.750% 07/01/18		07/01/2018	Maturity		20,000,000	20,000,000	19,983,400	19,998,937		1,063		1,063		20,000,000				1,350,000	07/01/2018	2FE
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		09/28/2018	Redemption 100.0000		31,500	31,500	31,185	31,188		312		312		31,500				1,296	11/22/2024	4Z
89054X-AB-1	TOPAZ SOLAR FARMS LLC SR SEC 4.875% 09/30/39		09/30/2018	Redemption 100.0000		219,520	219,520	219,520	219,520						219,520				10,702	09/30/2039	2FE

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)
89334G-AU-8	TRANS UNION LLC TRANS UNION LLC 04/09/23		09/28/2018	Redemption 100.0000		110,604	110,604	110,589	110,590		15		15		110,604				3,231	04/09/2023	3FE
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 06/19/25		09/28/2018	Redemption 100.0000		14,750	14,750	14,713			37		37		14,750				142	06/19/2025	3FE
89364M-BM-5	TRANSDIGM INC TRANSDIGM INC 08/22/24		09/28/2018	Redemption 100.0000		17,588	17,588	17,588							17,588				72	08/22/2024	3FE
89364M-BN-3	TRANSDIGM INC TRANSDIGM INC 05/30/25		09/28/2018	Redemption 100.0000		7,519	7,519	7,519							7,519				31	05/30/2025	4FE
89364M-BP-8	TRANSDIGM INC TRANSDIGM INC 06/09/23		09/28/2018	Redemption 100.0000		69,875	69,875	69,692			183		183		69,875				1,070	06/09/2023	4FE
89365*-AC-6	TRANSFIELD SERVICES HLDGS-DELA C-SR 7.290% 12/29/19		09/25/2018	Call 105.1154		10,511,536	10,000,000	10,000,000	10,000,000						10,000,000				1,048,161	12/29/2019	3
89389D-AB-1	TRANSPORTATION INSIGHT-LLC SUB 11.500% 03/30/20		09/04/2018	Redemption 100.0000		25,750,000	25,750,000	25,750,000	25,750,000						25,750,000				1,982,392	03/30/2020	5
89612H-AC-9	TRICORBRAUN INC TRICORBRAUN INC 10/30/23		09/28/2018	Redemption 100.0000		39,545	39,545	39,150	39,203		343		343		39,545				1,454	10/30/2023	4FE
89612H-AD-7	TRICORBRAUN INC TRICORBRAUN INC 10/31/23		07/02/2018	Redemption 100.0000		1,977	1,977	1,977	1,977						1,977				57	10/31/2023	4FE
89655#-AA-5	TRINITY PT 1 LTD-WALMART SR-SEC 7.010% 03/15/20		09/15/2018	Redemption 100.0000		312,718	312,718	312,718	312,718						312,718				14,621	03/15/2020	2
89655@-AA-7	TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20		09/15/2018	Redemption 100.0000		185,371	185,371	185,371	185,371						185,371				8,766	07/15/2020	2
89679H-AA-3	TCF 2017-1A A SEQ 3.520% 06/20/42		09/20/2018	Paydown		250,855	250,855	250,810	250,812		43		43		250,855				5,887	06/20/2042	1FE
89679H-AE-5	TCF 2017-2A A SEQ 3.620% 08/20/42		09/20/2018	Paydown		347,877	347,877	347,836	347,837		39		39		347,877				8,414	08/20/2042	1FE
89679H-AJ-4	TCF 2018-1A A SEQ 3.950% 03/20/43		09/20/2018	Paydown		375,000	375,000	374,929			71		71		375,000				6,172	03/20/2043	1FE
89705D-AD-4	TRONOX FINANCE LLC TRONOX FINANCE LLC 09/22/24		09/28/2018	Redemption 100.0000		51,148	51,148	51,078	51,080		69		69		51,148				1,950	09/22/2024	3FE
89705D-AE-2	TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER 09/22/24		09/28/2018	Redemption 100.0000		22,164	22,164	22,134	22,134		30		30		22,164				845	09/22/2024	3FE
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		09/15/2018	Redemption 100.0000		203,899	203,899	203,899	203,899						203,899				5,303	07/15/2047	1
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/15/2018	Redemption 100.0000		551,273	551,273	551,273	551,273						551,273				45,810	09/15/2029	1
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		09/28/2018	Redemption 100.0000		674,570	674,570	674,570	674,570						674,570				16,621	05/28/2029	1FE
90350V-AC-2	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/28/22		09/28/2018	Redemption 100.0000		209,444	209,444	209,750	209,711		(267)		(267)		209,444				9,177	07/28/2022	4FE
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		09/28/2018	Redemption 100.0000		146,906	146,906	146,611	134,096		295		295		146,906				5,597	05/16/2024	4FE
90352Y-AB-6	USRP HLDGS INC SR-UNSEC 03/29/25		09/30/2018	Redemption 100.0000		43,750	43,750	43,531			436		436		43,750				2,853	03/29/2025	5*
90352Y-AD-2	USRP HLDGS INC TERM LOAN 03/29/23		07/03/2018	Redemption 100.0000		612,500	612,500	612,500							612,500				4,534	03/29/2023	4Z
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		09/15/2018	Redemption 100.0000		1,234,685	1,234,685	1,234,685	1,234,685						1,234,685				39,597	03/15/2040	1
90370#-AA-7	US IMAGING PARTNRS INC SR-UNSEC 01/01/24		09/28/2018	Redemption 100.0000		29,587	29,587	29,365			222		222		29,587				1,409	01/01/2024	5*
906548-CA-8	UNION ELECTRIC CO SR SEC 5.100% 08/01/18		08/01/2018	Maturity		29,100,000	29,100,000	28,159,891	29,032,801		67,199		67,199		29,100,000				1,484,100	08/01/2018	1FE
907818-DA-3	UNION PACIFIC CORP SR UNSEC 5.700% 08/15/18		08/15/2018	Maturity		10,000,000	10,000,000	9,966,100	9,997,409		2,591		2,591		10,000,000				570,000	08/15/2018	1FE
913017-BR-9	UNITED TECHNOLOGIES CORP SR UNSEC 4.500% 04/15/20		07/19/2018	BANK OF AMERICA		44,800,000	43,750,000	43,531,688	43,692,755		13,401		13,401		43,706,156		1,093,844	1,093,844	1,520,313	04/15/2020	1FE
913017-BV-0	UNITED TECHNOLOGIES CORP SR UNSEC 3.100% 06/01/22		07/19/2018	ROYAL BANK OF SCOTLAND		9,568,285	9,675,000	9,667,550	9,671,427		425		425		9,671,852		(103,567)	(103,567)	193,285	06/01/2022	1FE
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 09/15/18		09/15/2018	Paydown		34,716	34,716				34,716		34,716		34,716				656	09/15/2018	6*
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2018	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				197,400	07/19/2036	2

SCHEDULE D - PART 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)
91822N-AD-6	VF HOLDING CORP VF HOLDING CORP 06/30/23		07/02/2018	Redemption 100.0000		12,035,625	12,035,625	12,088,341	12,080,715		(45,090)		(45,090)		12,035,625				308,393	06/30/2023	4FE
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		09/15/2018	Redemption 100.0000		493,366	493,366	493,366	493,366						493,366				11,375	07/15/2036	1
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		09/15/2018	Redemption 100.0000		649,123	649,123	649,123	649,123						649,123				16,501	05/15/2035	2
91848*-AA-3	VA GREEN BAY LEASE FINANCE TRU SR-SEC 4.480% 03/15/33		07/27/2018	Call 107.4908		23,238,405	21,618,973	21,618,973	21,618,973						21,618,973				2,216,687	03/15/2033	1
91848*-AA-3	VA GREEN BAY LEASE FINANCE TRU SR-SEC 4.480% 03/15/33		07/15/2018	Redemption 100.0000		86,765	86,765	86,765	86,765						86,765				2,267	03/15/2033	1
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37		09/15/2018	Redemption 100.0000		265,985	265,985	265,985	265,985						265,985				7,508	02/15/2037	1
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		09/15/2018	Redemption 100.0000		107,566	107,566	107,566	107,566						107,566				3,400	10/15/2035	1
91853@-AB-1	VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35		09/15/2018	Redemption 100.0000		177,335	177,335	177,335	177,335						177,335				5,310	12/15/2035	1
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		09/15/2018	Redemption 100.0000		216,929	216,929	216,929	216,929						216,929				5,247	08/15/2036	2
91865F-AF-6	VACO HLDGS LLC SR-UNSEC 11/09/22		07/10/2018	Redemption 100.0000		462,500	462,500	462,500							462,500					11/09/2022	4
91865F-AG-4	VACO HLDGS LLC SR-UNSEC 11/09/23		07/03/2018	Redemption 100.0000		93,750	93,750	93,281	93,289		461		461		93,750				3,125	11/09/2023	4
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		09/15/2018	Redemption 100.0000		24,448	24,448	24,448	24,448						24,448				739	04/15/2046	1FE
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.030% 02/18/43		09/03/2018	Redemption 100.0000		32,667	32,667	32,667	32,667						32,667				871	02/18/2043	1
92239M-AE-1	VECTREN UTILITY HOLDINGS CO.GUARNT 5.750% 08/01/18		08/01/2018	Maturity		10,000,000	10,000,000	9,917,700	9,995,307		4,693		4,693		10,000,000				575,000	08/01/2018	1FE
92532Y-AB-5	VERSUM MATERIALS INC VERSUM MATERIALS INC 09/29/23		09/28/2018	Redemption 100.0000		19,642	19,642	19,764	8,725		(121)		(121)		19,642				545	09/29/2023	3FE
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23		09/15/2018	Redemption 100.0000		345,178	345,178	345,178	345,178						345,178				14,849	08/15/2023	1
92556*-AA-3	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		09/28/2018	Redemption 100.0000		22,138	22,138	21,903	21,956		183		183		22,138				1,329	07/15/2021	5*
92556*-AB-1	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		09/28/2018	Redemption 100.0000		11,505	11,505	11,505	4,957						11,505				839	07/15/2021	5*
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 4.022% 10/25/35		09/01/2018	Paydown		111,921	111,921	54,394	32,036		79,885		79,885		111,921				2,538	10/25/2035	1FM
92922F-4S-4	WAMU 2005-AR13 A1B3 FLT STEP AFC SS 2.576% 10/25/45		09/25/2018	Paydown		1,334,889	1,334,889	1,243,490	1,243,490		91,399		91,399		1,334,889				19,816	10/25/2045	1FM
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 2.496% 11/25/45		09/25/2018	Paydown		402,922	402,922	377,125	377,125		25,797		25,797		402,922				5,740	11/25/2045	1FM
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 2.626% 11/25/45		09/25/2018	Paydown		627,581	627,581	570,627	576,786		50,796		50,796		627,581				9,491	11/25/2045	1FM
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 2.556% 11/25/45		09/25/2018	Paydown		352,969	352,969	318,958	322,226		30,743		30,743		352,969				5,171	11/25/2045	1FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.413% 12/25/35		09/04/2018	Paydown		945,478	945,478	862,014	841,658		103,820		103,820		945,478				21,962	12/25/2035	1FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.729% 04/25/35		09/01/2018	Paydown		701,837	701,837	523,207	456,257		245,580		245,580		701,837				17,043	04/25/2035	1FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		09/01/2018	Paydown		72,094	72,094	66,754	66,931		5,162		5,162		72,094				2,256	11/25/2033	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 2.956% 04/25/45		09/25/2018	Paydown		1,047,640	1,047,640	979,568	1,024,632		23,008		23,008		1,047,640				17,529	04/25/2045	1FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		09/01/2018	Paydown		349,999	349,999	338,674	338,691		11,307		11,307		349,999				12,249	01/25/2034	1FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		09/01/2018	Paydown		39,181	39,181	38,646	38,647		535		535		39,181				1,450	01/25/2034	1FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 4.072% 08/25/35		09/01/2018	Paydown		903,415	903,415	885,761	885,761		17,654		17,654		903,415				21,216	08/25/2035	1FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 3.176% 07/25/45		09/25/2018	Paydown		149,801	149,801	136,693	137,516		12,284		12,284		149,801				2,823	07/25/2045	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)
	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34																				
92922F-VB-1			09/01/2018	Paydown		651,910	651,910	609,536	631,336		20,574		20,574		651,910				26,286	07/25/2034	1FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		09/01/2018	Paydown		267,712	267,712	258,647	258,665		9,047		9,047		267,712				10,796	07/25/2034	1FM
	WAMU 2005-AR19 A1A1 FLT STEP AFC IR 2.486%			MORGAN STANLEY & CO.																	
92925C-BA-9	12/25/45		09/20/2018	INC.		14,892,523	14,948,580	14,219,837	14,264,380		29,518		29,518		14,293,898		598,625	598,625	254,490	12/25/2045	1FM
	WAMU 2005-AR19 A1A1 FLT STEP AFC IR 2.486%																				
92925C-BA-9	12/25/45		08/27/2018	Paydown		659,267	659,267	627,128	629,092		30,175		30,175		659,267				8,985	12/25/2045	1FM
	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 2.716%																				
92925C-BH-4	12/25/45		09/25/2018	Paydown		493,417	493,417	445,284	447,666		45,751		45,751		493,417				8,405	12/25/2045	1FM
	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 2.915%																				
92925C-CC-4	01/25/46		09/04/2018	Paydown		447,418	447,418	387,716	391,141		56,277		56,277		447,418				6,949	01/25/2046	1FM
	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.306%																				
92925V-AA-8	02/25/37		09/01/2018	Paydown		208,531	212,052	120,141	95,369		114,899		114,899		210,268		(1,737)	(1,737)	4,781	02/25/2037	1FM
	CTL PASS THUR TR-WESTERN MICHI SR-SEC			Redemption 100.0000																	
9292J8-AA-0	3.590% 03/15/31		09/15/2018			106,178	106,178	106,178	106,178						106,178				2,542	03/15/2031	1
929755-AA-4	WACHN 2006-N1 N1 SC 5.683% 08/12/47		09/12/2018	Paydown		12,586	12,586	11,921	12,209		378		378		12,586				472	08/12/2047	1FM
	WBCMT 2003-C5 XC IO CSTR NTL 2.285%																				
929766-GV-9	06/15/35		09/01/2018	Paydown															15,976	06/15/2035	6FE
929766-KR-3	WBCMT 2003-C7 F SUB CSTR 5.967% 10/15/35		07/01/2018	Paydown		5,180	5,180	5,133	5,168		13		13		5,180				183	10/15/2035	1FM
929766-KS-1	WBCMT 2003-C7 G SUB CSTR 6.299% 10/15/35		09/01/2018	Paydown		1,351,220	1,351,220	1,329,036	1,347,436		3,784		3,784		1,351,220				48,258	10/15/2035	1FM
929766-SM-6	WBCMT 2004-C12 G SUB CSTR 5.650% 07/15/41		09/01/2018	Paydown		899,639	899,639	862,072	897,602		2,036		2,036		899,639				33,173	07/15/2041	1FM
	WMLT 2005-B 3A1 CSTR SSNR AS 4.473%																				
92977Y-BQ-3	10/20/35		09/01/2018	Paydown		427,871	427,871	146,445	146,445		281,426		281,426		427,871				11,680	10/20/2035	1FM
92978Q-AJ-6	WBCMT 2007-C30 AJ AFC 5.413% 12/15/43		09/01/2018	Paydown		44,441,821	44,446,173	37,739,499	37,061,961		7,384,212		7,384,212		44,446,173				1,585,319	12/15/2043	1FM
	WBCMT 2007-C31 AJ CSTR AFC 5.660% 04/15/47																				
92978T-AJ-0			08/01/2018	Paydown		69,938,396	69,938,396	71,460,489	69,844,113		94,284		94,284		69,938,396				2,638,974	04/15/2047	1FM
	WAL-MART ESCONDIDO PT TRUST-WA SR-SEC			Redemption 100.0000																	
93121@-AA-5	5.000% 12/10/32		09/10/2018			68,857	68,857	68,857	68,857						68,857				2,296	12/10/2032	1
	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC			Redemption 100.0000																	
93143@-AA-9	5.632% 05/15/32		09/15/2018			83,789	83,789	83,789	83,789						83,789				3,282	05/15/2032	2
	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC			Redemption 100.0000																	
93144#-AA-6	5.900% 11/15/31		09/15/2018			43,824	43,824	44,762	44,420		(597)		(597)		43,824				1,724	11/15/2031	2
	WAMU 2007-HY3 1A1 CSTR SSNR AS 3.138%																				
933634-AA-5	03/25/37		09/01/2018	Paydown		97,021	106,879	55,464	44,174		56,491		56,491		100,665		(3,643)	(3,643)	2,108	03/25/2037	1FM
	WAMU 2007-HY3 4A1 CSTR SSNR AS 3.780%																				
933634-AJ-6	03/25/37		09/01/2018	Paydown		213,231	212,668	202,035	202,419		10,276		10,276		212,695		537	537	5,095	03/25/2037	1FM
	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 2.575%																				
933638-AB-4	01/25/47		09/04/2018	Paydown		155,018	155,018	139,710	140,147		14,872		14,872		155,018				2,089	01/25/2047	1FM
	WAMU 2006-AR19 2A FLT DLY SSNR AS 2.268%																				
933638-AD-0	01/25/47		09/01/2018	Paydown		253,817	253,817	239,618	239,765		14,052		14,052		253,817				3,419	01/25/2047	1FM
	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC			Redemption 100.0000																	
93627#-AB-0	7.600% 07/01/26		09/01/2018			175,266	175,266	175,266	175,266						175,266				8,885	07/01/2026	2FE
	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY			Redemption 100.0000																	
93710H-AC-2	LAUNDRY SYS 05/14/22		09/28/2018			74,739	74,739	74,288	74,409		330		330		74,739				2,900	05/14/2022	4FE
	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY			Redemption 100.0000																	
93710H-AG-3	LAUNDRY SYS 05/14/22		09/28/2018			10,415	10,415	10,343	10,363		52		52		10,415				403	05/14/2022	4FE
	WASHING SYSS-LLC SUB-UNSEC 11.250% 05/30/22																				
93722@-AB-6			08/09/2018	Call 100.5007		18,942,383	18,848,015	18,848,015	18,730,764						18,848,015				1,379,328	05/30/2022	5
				Redemption 100.0000																	
93722@-AC-4	WASHING SYSS LLC SR-UNSEC 11/30/21		08/09/2018			10,490,167	10,490,167	10,385,265	10,416,698		73,469		73,469		10,490,167				479,166	11/30/2021	4
	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33																				
939336-QZ-9			09/01/2018	Paydown		20,009	20,009	20,434	20,023		(14)		(14)		20,009				759	02/25/2033	1FM
	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33																				
939336-RZ-8			09/01/2018	Paydown		17,660	17,660	17,925	17,721		(61)		(61)		17,660				672	03/25/2033	1FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 3.655% 03/25/35		09/01/2018	Paydown		513,253	513,253	500,171	502,562		10,691		10,691		513,253				12,541	03/25/2035	1FM
	WMALT 2006-4 3A3 STEP AFC AS 5.967%																				
939344-AN-7	05/25/36		09/01/2018	Paydown		102,656	193,200	19,833	20,414		90,583		90,583		110,997		(8,341)	(8,341)	6,388	05/25/2036	1FM

SCHEDULE D - PART 4

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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)
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 2.536% 04/25/37		09/25/2018	Paydown		15,337	69,282	19,598	19,598		9,776		9,776		29,374		(14,037)	(14,037)	1,037	04/25/2037	1FM
94689#-AD-9	WDT ACQUISITION CORP. 10.5 cash 1.25 pik 11.750% 08/27/20		08/01/2018	Redemption 100.0000		20,623,617	20,623,617	20,623,617	20,623,617						20,623,617				761,042	08/27/2020	5
949757-AF-5	WFMBS 2004-6 A6 SEQ AS 6.000% 06/25/34		09/01/2018	Paydown		103,887	103,887	104,146	103,887						103,887				4,091	06/25/2034	1FM
949757-AG-3	WFMBS 2004-6 A7 NAS 5.500% 06/25/34		09/01/2018	Paydown		142,328	142,328	137,541	137,857		4,471		4,471		142,328				5,137	06/25/2034	1FM
949772-AD-9	WFMBS 2005-18 2A1 SSNR NAS 5.500% 01/25/36		09/01/2018	Paydown		262,174	262,174	236,473	238,284		23,890		23,890		262,174				10,609	01/25/2036	1FM
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		08/07/2018	Call 116.6647		4,803,292	4,117,176	4,117,182	4,117,153		10		10		4,117,164		13	13	884,294	01/10/2024	2
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		09/10/2018	Redemption 100.0000		444,896	444,896	444,897	444,893		2		2		444,896				21,564	01/10/2024	2
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		09/10/2018	Redemption 100.0000		395,593	395,593	376,501	383,779		11,814		11,814		395,593				14,801	08/10/2027	2
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		09/21/2018	Redemption 100.0000		39,701	39,701	39,853	39,785		(84)		(84)		39,701				1,758	09/21/2027	1
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		09/14/2018	Redemption 100.0000		897,289	897,289	897,289	897,289						897,289				35,487	05/14/2027	1
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 3.898% 12/25/36		09/01/2018	Paydown		654,456	835,094	587,596	580,218		200,072		200,072		780,289		(125,833)	(125,833)	21,348	12/25/2036	1FM
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		09/01/2018	Paydown		984,667	984,667	860,824	937,607		47,060		47,060		984,667				32,255	10/25/2034	1FM
94980K-AH-5	WFMBS 2004-4 A8 SEQ AS 5.500% 05/25/34		09/01/2018	Paydown		467,504	467,504	453,918	462,196		5,308		5,308		467,504				17,803	05/25/2034	1FM
94980K-AN-2	WFMBS 2004-4 B1 SUB NAS 5.500% 05/25/34		09/01/2018	Paydown		51,080	51,080	51,000	50,996		84		84		51,080				1,933	05/25/2034	4FM
94980K-AP-7	WFMBS 2004-4 B2 SUB NAS 5.500% 05/25/34		09/01/2018	Paydown		13,553	16,717		4,885	2,657	16,131	10,119	8,669		13,553				712	05/25/2034	1FM
94980S-AS-4	WFMBS 2006-9 1A17 SEQ SSNR AS 6.000% 08/25/36		09/04/2018	Paydown		735,756	827,653	655,197	661,122		151,789		151,789		812,911		(77,155)	(77,155)	32,580	08/25/2036	1FM
94980S-BJ-3	WFMBS 2006-9 1A33 SEQ SSNR AS 6.000% 08/25/36		09/01/2018	Paydown		462,716	520,510	438,397	442,053		72,324		72,324		514,378		(51,662)	(51,662)	20,486	08/25/2036	1FM
94981N-AA-3	WFMBS 2005-AR4 1A1 CSTR PT SSNR AS 3.995% 04/25/35		09/01/2018	Paydown		1,339,746	1,339,746	1,340,583	1,340,033		(287)		(287)		1,339,746				33,714	04/25/2035	1FM
94981Q-AV-0	WFMBS 2005-AR16 7A1 CSTR PT SSNR AS 4.562% 10/25/35		09/01/2018	Paydown		328,941	346,917	314,827	315,592		29,716		29,716		345,307		(16,366)	(16,366)	8,923	10/25/2035	1FM
94982C-AG-3	WFMBS 2004-DD 2A6 CSTR AS 3.808% 01/25/35		09/01/2018	Paydown		131,781	131,781	117,236	110,023		21,758		21,758		131,781				3,314	01/25/2035	1FM
94982S-AD-5	WFMBS 2005-17 1A1 PT SSNR AS 5.500% 01/25/36		09/01/2018	Paydown		340,500	341,182	65,089	65,089		275,543		275,543		340,631		(131)	(131)	11,034	01/25/2036	1FM
94982U-AA-6	WFMBS 2005-AR5 1A1 CSTR PT AS 4.085% 04/25/35		09/04/2018	Paydown		146,601	146,601	139,695	140,493		6,108		6,108		146,601				3,910	04/25/2035	1FM
94982W-AL-8	WFMBS 2005-9 1A11 SSNR NAS 5.500% 10/25/35		09/01/2018	Paydown		259,944	259,944	256,695	256,964		2,980		2,980		259,944				9,230	10/25/2035	1FM
949837-AF-5	WFMBS 2007-10 1A6 PAC-11 SSNR AS 6.000% 07/25/37		09/01/2018	Paydown		666,929	725,978	578,480	583,838		132,133		132,133		715,971		(49,042)	(49,042)	27,440	07/25/2037	1FM
949837-AK-4	WFMBS 2007-10 1A10 AD PAC-11 AS 5.900% 07/25/37		09/01/2018	Paydown		344,873	375,408	221,826	139,854		217,305		217,305		357,158		(12,285)	(12,285)	13,954	07/25/2037	1FM
949837-BE-7	WFMBS 2007-10 1A29 SSNR NAS 6.000% 07/25/37		09/01/2018	Paydown		194,730	211,972	165,435	167,026		41,747		41,747		208,773		(14,042)	(14,042)	8,013	07/25/2037	1FM
949837-BK-3	WFMBS 2007-10 1A34 SSNR NAS 6.000% 07/25/37		09/01/2018	Paydown		82,653	89,971	72,228	72,887		15,887		15,887		88,774		(6,121)	(6,121)	3,401	07/25/2037	1FM
94983B-AP-4	WFMBS 2006-4 1A14 SEQ AS 5.750% 04/25/36		09/01/2018	Paydown		174,282	174,282	135,335	136,621		37,662		37,662		174,282				6,438	04/25/2036	1FM
94983B-AT-6	WFMBS 2006-4 2A2 PT SSNR AS 5.500% 04/25/36		09/01/2018	Paydown		49,336	49,791	23,658	23,877		25,651		25,651		49,528		(192)	(192)	1,939	04/25/2036	1FM
94983K-AE-9	WFMBS 2006-AR2 2A3 CSTR PT SSNR AS 3.964% 03/25/36		09/04/2018	Paydown		1,602	1,602	762	772		830		830		1,602				40	03/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.223% 04/25/36		09/01/2018	Paydown		1,264	1,303	253	251		1,020		1,020		1,271		(7)	(7)	33	04/25/2036	1FM
94983Y-AH-2	WFMBS 2006-AR10 4A1 CSTR PT SSNR AS 3.907% 07/25/36		09/01/2018	Paydown		694,069	695,510	326,805	131,343		562,917		562,917		694,260		(191)	(191)	17,686	07/25/2036	1FM
94984E-AT-9	WFMBS 2006-10 A18 SEQ NAS 6.000% 08/25/36		09/01/2018	Paydown		181,203	201,247	86,089	34,907		151,386		151,386		186,293		(5,090)	(5,090)	7,867	08/25/2036	1FM

SCHEDULE D - PART 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 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)
94984F-AR-0	WFMBS 2006-11 A16 SSNR NAS 6.000% 09/25/36		09/01/2018	Paydown		272,933	309,682	163,109	163,109		129,171		129,171		292,281		(19,348)	(19,348)	12,707	09/25/2036	1FM
94984H-AC-9	WFMBS 2006-12 A3 PAC-11 SSNR AS 6.000% 10/25/36		09/01/2018	Paydown		609,828	617,671	279,913	279,913		333,457		333,457		613,370		(3,542)	(3,542)	24,020	10/25/2036	1FM
94984J-AE-1	WFMBS 2006-13 A5 SSNR NAS 6.000% 10/25/36		09/01/2018	Paydown		1,177,727	1,491,447	1,447,275	1,453,424		36,181		36,181		1,489,606		(311,879)	(311,879)	57,660	10/25/2036	3FM
94984V-AB-0	WFMBS 2006-19 A2 SSNR AS 5.250% 12/26/36		09/01/2018	Paydown		150,410	150,410	144,621	144,633		5,777		5,777		150,410				5,394	12/26/2036	1FM
94984X-AB-6	WFMBS 2007-2 1A2 SEQ AS 6.000% 03/25/37		09/01/2018	Paydown		90,570	99,860	56,450	57,296		38,805		38,805		96,101		(5,531)	(5,531)	3,862	03/25/2037	1FM
94984X-AD-2	WFMBS 2007-2 1A4 SEQ AS 6.000% 03/25/37		09/01/2018	Paydown		74,880	82,561	46,343	47,045		32,377		32,377		79,423		(4,542)	(4,542)	3,193	03/25/2037	1FM
94984X-AM-2	WFMBS 2007-2 1A12 SEQ AS 6.000% 03/25/37		09/01/2018	Paydown		114,255	125,975	71,379	72,444		48,804		48,804		121,248		(6,993)	(6,993)	4,872	03/25/2037	1FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		09/01/2018	Paydown		431,774	499,580	335,557	336,902		141,369		141,369		478,272		(46,497)	(46,497)	19,833	06/25/2037	1FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		09/01/2018	Paydown		293,094	339,121	154,917	153,976		159,947		159,947		313,924		(20,830)	(20,830)	13,460	06/25/2037	1FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		09/04/2018	Paydown		269,018	311,264	158,016	157,483		132,837		132,837		290,320		(21,303)	(21,303)	12,327	06/25/2037	1FM
94985L-AD-7	WFMBS 2007-13 A4 SSNR NAS 6.000% 09/25/37		09/04/2018	Paydown		249,698	278,779	187,146	189,062		81,100		81,100		270,162		(20,464)	(20,464)	10,533	09/25/2037	1FM
94985L-AF-2	WFMBS 2007-13 A6 SSNR AS 6.000% 09/25/37		09/01/2018	Paydown		617,057	688,924	408,247	413,329		248,356		248,356		661,686		(44,629)	(44,629)	26,029	09/25/2037	1FM
94985R-AP-7	WFMBS 2007-4 A14 SEQ SSNR AS 6.000% 04/25/37		09/01/2018	Paydown		306,718	319,734	172,568	174,921		139,073		139,073		313,994		(7,276)	(7,276)	13,341	04/25/2037	1FM
94985T-AE-8	WFMBS 2007-3 1A5 EXCH NAS 6.000% 04/25/37		09/01/2018	Paydown		596,461	660,095	270,157	65,532		541,327		541,327		606,859		(10,398)	(10,398)	28,617	04/25/2037	1FM
94985W-AP-6	WFMBS 2007-11 A14 AD SEQ SSNR AS 6.000% 08/25/37		09/01/2018	Paydown		280,678	360,419	259,204	260,849		78,360		78,360		339,208		(58,531)	(58,531)	14,701	08/25/2037	1FM
94985W-AQ-4	WFMBS 2007-11 A15 Z SEQ SSNR AS 6.000% 08/25/37		09/01/2018	Paydown		1,258,810	1,616,444	1,203,401	1,215,578		317,025		317,025		1,532,604		(273,793)	(273,793)	65,934	08/25/2037	1FM
94985W-AU-5	WFMBS 2007-11 A19 SEQ SSNR AS 6.000% 08/25/37		09/01/2018	Paydown		35,292	45,319				35,292		35,292		35,292				1,849	08/25/2037	1FM
94985W-BL-4	WFMBS 2007-11 A35 SEQ SSNR AS 6.000% 08/25/37		09/01/2018	Paydown		563,754	723,919	518,657	524,112		157,687		157,687		681,799		(118,045)	(118,045)	29,527	08/25/2037	1FM
94985W-DT-5	WFMBS 2007-11 A90 EXCH SUP AD SSNR A 6.000% 08/25/37		09/01/2018	Paydown		2,629	3,376				2,629		2,629		2,629				138	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 EXCH PT SSNR AS 6.000% 08/25/37		09/01/2018	Paydown		137,319	176,332	46,461	45,780		101,572		101,572		147,352		(10,034)	(10,034)	7,194	08/25/2037	1FM
94986A-AC-2	WFMBS 2007-8 1A3 SSNR NAS 6.000% 07/25/37		09/01/2018	Paydown		1,022,787	1,087,530	592,026	592,026		465,812		465,812		1,057,838		(35,051)	(35,051)	42,458	07/25/2037	1FM
95058X-AB-4	WEN 2015-1A A2II SEQ 4.080% 06/15/45		09/15/2018	Paydown		167,595	167,595	167,637	167,631		(36)		(36)		167,595				5,128	06/15/2045	3AM
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		09/15/2018	Paydown		87,500	87,500	84,229	84,229		3,271		3,271		87,500				2,951	06/15/2045	1AM
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		09/15/2018	Paydown		77,500	77,500	77,487	77,487		13		13		77,500				1,990	03/15/2048	2AM
95841#-AB-5	WRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22		09/28/2018	Redemption 100.0000		36,793	36,793	36,552	14,045		232		232		36,793				1,400	08/15/2022	5
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		09/01/2018	Paydown		444,273	444,273	443,735	443,704		570		570		444,273				9,105	12/20/2030	1FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		09/01/2018	Paydown		333,205	333,205	332,710	332,672		533		533		333,205				9,067	12/20/2030	2AM
96121#-AA-6	WESTPAC REALTY FUND II-LLC 1-30-SR-SEC 6.630% 09/05/19		09/05/2018	Redemption 100.0000		136,845	136,845	136,845	136,845						136,845				6,051	09/05/2019	1
96121#-AB-4	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 05/05/20		09/05/2018	Redemption 100.0000		133,064	133,064	133,064	133,064						133,064				6,896	05/05/2020	1
96121#-AC-2	WESTPAC REALTY FUND II-LLC SR-SEC 7.780% 05/05/20		09/05/2018	Redemption 100.0000		135,284	135,284	135,284	135,284						135,284				7,021	05/05/2020	1
96121#-AD-0	WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20		09/05/2018	Redemption 100.0000		147,450	147,450	147,450	147,450						147,450				7,366	12/05/2020	1
96121#-AE-8	WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20		09/05/2018	Redemption 100.0000		191,964	191,964	191,964	191,964						191,964				10,423	12/05/2020	1
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		09/05/2018	Redemption 100.0000		147,086	147,086	147,086	147,086						147,086				7,623	08/05/2021	1
96208U-AM-3	WEX INC WEX INC 07/01/23		09/28/2018	Redemption 100.0000		118,574	118,574	119,272			(699)		(699)		118,574				3,421	07/01/2023	3FE
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		09/15/2018	Redemption 100.0000		46,907	46,907	46,907	46,907						46,907				1,470	05/15/2047	1FE
966387-AH-5	WHITING PETROLEUM CORP CO.GUARNT 5.750% 03/15/21		08/27/2018	NOMURA SECURITIES INTL INC.		8,240,000	8,000,000	8,000,000	8,000,000						8,000,000		240,000	240,000	439,076	03/15/2021	3FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/29/25		09/28/2018	Redemption 100.0000		14,375	14,375	14,370			5		5		14,375				156	05/29/2025	4FE

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)
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		09/15/2018	Redemption 100.0000		40,908	40,908	40,908	40,908						40,908				1,749	07/15/2029	2
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		09/15/2018	Redemption 100.0000		27,702	27,702	27,702	27,702						27,702				1,236	12/15/2032	2
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		09/15/2018	Redemption 100.0000		43,161	43,161	43,161	43,161						43,161				1,888	12/15/2030	2
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		09/15/2018	Redemption 100.0000		26,819	26,819	26,819	26,819						26,819				1,202	07/15/2034	2
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		09/15/2018	Redemption 100.0000		226,921	226,921	226,921	226,921						226,921				10,004	01/15/2035	2
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		09/15/2018	Redemption 100.0000		127,376	127,376	128,624	128,332		(956)		(956)		127,376				5,607	06/15/2037	1
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		09/15/2018	Redemption 100.0000		241,297	241,297	242,896	242,437		(1,140)		(1,140)		241,297				6,275	07/15/2030	2
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		09/15/2018	Redemption 100.0000		623,619	623,619	629,848	627,987		(4,368)		(4,368)		623,619				16,427	09/15/2027	2
97181#-GV-9	WILMINGTON TRUST CO SR-SEC 8.068% 01/15/27		07/16/2018	Call 114.0883		65,582,987	57,484,406	57,484,406	57,484,406						57,484,406				12,738,103	01/15/2027	1
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		09/30/2018	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				5,352	12/18/2034	1
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/11/2018	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				12,767	09/10/2045	1
981464-CW-8	WFNMT 2012-A A SEQ SB 3.140% 01/17/23		07/25/2018	JP MORGAN SECURITIES		15,033,984	15,000,000	14,999,639	15,000,000						15,000,000		33,984	33,984	290,450	01/17/2023	1FE
98160U-AB-9	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/23		08/21/2018	Redemption 100.0000		1,050,000	1,050,000	1,050,000							1,050,000				1,747	12/05/2023	5*
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/24		09/28/2018	Redemption 100.0000		62,500	62,500	61,875	61,880		620		620		62,500				3,038	12/05/2024	5*
98379E-AE-6	XPO LOGISTICS INC XPO LOGISTICS INC 02/24/25		07/03/2018	Redemption 100.0000		(34,485)	(34,485)	(34,538)							(34,485)				(12)	02/24/2025	3FE
984121-CD-3	XEROX CORP SR UNSEC 4.500% 05/15/21		09/24/2018	Various		18,128,055	18,000,000	18,339,470	18,140,542		(26,680)		(26,680)		18,113,862		14,193	14,193	641,438	05/15/2021	3FE
98882*-AA-5	ZSF/COLLIERVILLE TRUST-FEDEX SR-SEC 5.770% 01/02/19		09/02/2018	Redemption 100.0000		1,945,446	1,945,446	1,945,446	1,945,446						1,945,446				74,865	01/02/2019	2
98920U-AK-0	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21		08/28/2018	Redemption 100.0000		1,360,155	1,360,155	1,362,617			(2,500)		(2,500)		1,360,155				1,937	10/27/2021	3FE
98975V-AG-1	ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 07/02/25		09/28/2018	Redemption 100.0000		30,922	30,922	31,019			(96)		(96)		30,922				251	07/02/2025	3FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		09/15/2018	Redemption 100.0000		61,798	61,798	62,107	62,062		(264)		(264)		61,798				2,027	11/15/2037	1
BL2252-30-4	ROCKET SOFTWARE INC ROCKET SOFTWARE INC 09/28/23		07/30/2018	Taxable Exchange		3,199,013	3,185,728	3,153,871	3,158,576		2,294		2,294		3,160,870		38,143	38,143	57,387	09/28/2023	4FE
BL2358-35-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		09/28/2018	Redemption 100.0000		26,438	26,438	26,667	21,041		(207)		(207)		26,438				952	07/27/2023	4FE
BL2382-81-2	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22		07/03/2018	Redemption 100.0000		(77,169)	(77,169)	(77,591)	(77,169)						(77,169)				(33)	09/23/2022	3FE
BL2382-81-2	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22		07/10/2018	Taxable Exchange		29,947,845	29,835,961	29,999,163	29,977,665		(14,221)		(14,221)		29,963,443		(15,598)	(15,598)	535,019	09/23/2022	3FE
BL2567-81-8	CONCENTRA INC CONCENTRA INC 06/01/22		08/30/2018	Taxable Exchange		1,003,750	1,000,000	998,750			140		140		998,890		4,860	4,860	21,298	06/01/2022	4FE
BL2589-72-1	SEDGWICK CMS INC SEDGWICK CMS INC 02/28/21		09/28/2018	Redemption 100.0000		38,961	38,961	38,770			191		191		38,961				836	02/28/2021	4FE
BL2620-71-6	VERIFONE INC VERIFONE INC 02/02/25		08/20/2018	Redemption 100.0000		9,975,000	9,975,000	10,040,586			(65,586)		(65,586)		9,975,000				197,527	02/02/2025	3FE
BL2650-13-5	CHG PPC PARENT LLC CHG PPC PARENT LLC 03/30/25		09/28/2018	Redemption 100.0000		8,375	8,375	8,354			21		21		8,375				168	03/30/2025	4FE
BL2733-42-8	CLEAN HARBORS INC CLEAN HARBORS INC 06/30/24		07/27/2018	Taxable Exchange		13,294,414	13,300,000	13,233,500			61		61		13,233,561		60,853	60,853		06/30/2024	3FE
BL2792-92-9	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		09/26/2018	Taxable Exchange		19,990,600	20,000,000	19,950,000			90		90		19,950,090		40,510	40,510		10/10/2021	3FE

SCHEDULE D - PART 4

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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)
BL2795-10-4	KUEHG CORP KUEHG CORP 02/14/25		09/28/2018	Redemption 100.0000		46,178	46,178	46,062			115		115		46,178				197	02/14/2025	4FE
Z00050-78-3	WASHING SYSS LLC SR-UNSEC 11/30/21		08/09/2018	Redemption 100.0000		2,052,568	2,052,568	2,052,568	2,052,568						2,052,568				88,797	11/30/2021	4Z
Z00054-90-0	SALIENT CRGT INC SR-UNSEC 02/28/22		09/28/2018	Redemption 100.0000		505,952	505,952	495,833	497,108		8,844		8,844		505,952				22,775	02/28/2022	4FE
Z00057-97-8	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		09/28/2018	Redemption 100.0000		8,500	8,500	8,500							8,500				142	11/10/2023	5*
Z00058-57-0	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		08/14/2018	Redemption 100.0000		665,000	665,000	665,000							665,000				522	12/13/2023	4Z
Z00058-72-9	LES ALIMENTS MULTIBAR INC. SR-UNSEC 12/23/21		09/28/2018	Redemption 100.0000		5,182	5,182	5,176	5,176		7		7		5,182				237	12/23/2021	4Z
Z00059-33-9	MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23		09/28/2018	Redemption 100.0000		7,194	7,194	7,122			72		72		7,194				44	01/30/2023	4Z
Z00059-56-0	SOLARAY LLC SR-UNSEC 09/08/23		08/10/2018	Tax Free Exchange		1,449,320	1,449,320	1,449,320							1,449,320					09/08/2023	4Z
Z00060-00-6	LSCS HLDGS INC SR-UNSEC 03/12/25		08/16/2018	Redemption 100.0000		171,023	171,023	171,023							171,023				2,923	03/12/2025	4Z
Z00060-10-5	USRP HLDGS INC SR-UNSEC 03/29/25		09/28/2018	Redemption 100.0000		6,250	6,250	6,250							6,250				104	03/29/2025	4Z
Z00060-18-8	ST. GEORGE WAREHOUSING & TRUCK SUB-UNSEC 11.328% 04/28/22		09/20/2018	ST. GEORGE WAREHOUSING & TRUCK		32,301,196	32,301,196	32,301,196							32,301,196				80,898	04/28/2022	4Z
Z00061-33-5	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		08/09/2018	Tax Free Exchange		1,325,035	1,337,724	1,324,347			688		688		1,325,035				6,356	11/10/2020	4Z
Z00061-43-4	KRAMER LABORATORIES INC SR-UNSEC 06/22/24		09/28/2018	Redemption 100.0000		50,500	50,500	49,995			505		505		50,500				330	06/22/2024	5*
Z00061-79-8	VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21		09/28/2018	Redemption 100.0000		3,817	3,817	3,817							3,817				68	07/15/2021	4Z
Z00062-04-4	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		09/28/2018	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500					07/24/2024	4Z
Z00062-05-1	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		09/26/2018	Redemption 100.0000		562,500	562,500	562,500							562,500					07/24/2024	4Z
Z00062-44-0	NJEYE LLC SR-UNSEC 09/14/24		09/28/2018	Redemption 100.0000		33,113	33,113	33,113							33,113					09/14/2024	4Z
067901-AH-1	BARRICK GOLD CORP SR UNSEC 5.250% 04/01/42	A	08/14/2018	Various		7,787,645	7,500,000	7,486,651	7,488,379		144		144		7,488,523		299,122	299,122	334,104	04/01/2042	2FE
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		09/30/2018	Redemption 100.0000		1,798,296	1,798,296	1,467,599	1,847,867					(380,268)	1,798,296	330,697		330,697	92,921	03/30/2024	2
136375-BT-8	CANADIAN NATL RAILWAY SR UNSEC 5.550% 03/01/19	A	08/30/2018	Call 101.3905		25,347,624	25,000,000	24,720,250	24,958,986		22,839		22,839		24,981,825		18,175	18,175	1,731,270	03/01/2019	1FE
221025-AB-5	CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/26		09/30/2018	Redemption 100.0000		1,488,041	1,488,041	1,244,998	1,559,480					(284,062)	1,488,041	243,043		243,043	132,376	06/30/2026	2FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2018	Redemption 100.0000		784,875	784,875	803,182	812,255					(9,073)	784,875	(18,307)		(18,307)	31,709	01/31/2035	2FE
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	09/28/2018	Redemption 100.0000		12,500	12,500	12,531			(31)		(31)		12,500				131	05/30/2025	2FE
78008S-7D-2	ROYAL BANK OF CANADA SR UNSEC 2.200% 07/27/18	A	07/27/2018	Maturity		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				319,000	07/27/2018	1FE
878742-AT-2	TECK RESOURCES LIMITED CO.GUARNT 4.500% 01/15/21	A	08/15/2018	Call 99.7500		11,366,513	11,395,000	11,392,151	11,394,995		1		1		11,394,996		4	4	525,594	01/15/2021	3FE
878742-AV-7	TECK RESOURCES LIMITED CO.GUARNT 4.750% 01/15/22	A	08/14/2018	Call 101.0000		23,219,900	22,990,000	22,509,789	22,529,294		1,896		1,896		22,531,190		458,810	458,810	1,409,894	01/15/2022	3FE
878742-AY-1	TECK RESOURCES LIMITED CO.GUARNT 3.750% 02/01/23	A	08/14/2018	Call 97.0000		1,231,900	1,270,000	587,375	587,375						587,375		682,625	682,625	11,245	02/01/2023	3FE
89352H-AF-6	TRANSCANADA PIPELINES SR UNSEC 6.500% 08/15/18	A	08/15/2018	Maturity		15,000,000	15,000,000	14,988,900	14,999,100		900		900		15,000,000				975,000	08/15/2018	2FE
BL2355-92-5	ARRAY CANADA INC ARRAY CANADA INC 02/09/23	A	09/28/2018	Redemption 100.0000		128,125	128,125	126,844	127,005		1,120		1,120		128,125				6,910	02/09/2023	4FE

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)
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	09/03/2018	Redemption 100.0000		203,908	203,908	203,908	203,908						203,908				11,031	03/03/2024	1
C6901L-AE-7	1011778 BC ULC 1011778 BC ULC 02/17/24	A	09/28/2018	Redemption 100.0000		133,697	133,697	133,583	133,590		107		107		133,697				4,206	02/17/2024	4FE
C9413P-AZ-6	VALEANT PHARMACEUTICALS VALEANT PHARMACEUTICALS 06/01/25	A	09/11/2018	Redemption 100.0000		183,563	183,563	184,237			(674)		(674)		183,563				1,945	06/01/2025	3FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	09/22/2018	Redemption 100.0000		191,272	191,272	191,272	191,272						191,272				10,998	03/22/2035	3FE
02315Q-AA-6	AMBAC LSNI LLC SR SEC 7.386% 02/12/23	D	07/02/2018	Redemption 100.0000		36	36	37							36				1	02/12/2023	6*
03702Y-AC-4	AHR 2004 HY1A C SUB CDO-CRE CDO 5.396% 06/20/41	D	09/01/2018	Paydown		49,996	49,996								49,996				1,676	06/20/2041	6FE
10553M-AD-3	OI BRASIL HOLDINGS COOP CO.GUARNT 5.750% 02/10/22	D	07/31/2018	Taxable Exchange		7,413,047	18,950,000	3,733,150	3,733,150						3,733,150		3,679,897	3,679,897		02/10/2022	6FE
125464-AA-5	CIC RECEIVABLES MASTER TRUST A-SR 4.890% 10/07/21	D	07/07/2018	Redemption 100.0000		2,330,080	2,330,080	2,355,032	2,347,336		(17,255)		(17,255)		2,330,080				85,456	10/07/2021	1FE
12805P-AE-6	CAI 2018-1A A SEQ 3.960% 02/25/43	D	09/25/2018	Paydown		212,500	212,500	212,434			66		66		212,500				4,161	02/25/2043	1FE
140274-AA-9	CPLSE 2005 1A A SEQ CDO-CRE CDO 4.926% 01/29/40	D	07/30/2018	Paydown		2,253,018	2,253,018	2,249,912	2,253,018						2,253,018				83,238	01/29/2040	1FE
16951X-AA-0	CHINA RESOURCES GAS GRP SR UNSEC 4.500% 04/05/22	D	08/27/2018	Various		15,248,400	15,000,000	14,781,055	14,894,204		14,944		14,944		14,909,148		339,252	339,252	606,875	04/05/2022	1FE
20557#-AE-1	COMPUTERSHARE A-SR 6.340% 07/29/18	C	07/29/2018	Maturity		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				3,170,000	07/29/2018	2
24023K-AA-6	DBS GROUP HOLDINGS LTD SR UNSEC 2.246% 07/16/19	D	07/17/2018	HSBC SECURITIES USA INC		10,664,750	10,750,000	10,750,000	10,750,000						10,750,000		(85,250)	(85,250)	243,282	07/16/2019	1FE
40052V-AA-2	GRUPO BIMBO SAB DE CV CO.GUARNT 4.875% 06/30/20	D	07/30/2018	Various		12,072,200	11,768,000	12,351,122	11,963,206		(43,414)		(43,414)		11,919,793		152,407	152,407	333,538	06/30/2020	2FE
40066N-AA-4	GUANAY FINANCE LTD SR SEC 6.000% 12/15/20	D	09/15/2018	Redemption 100.0000		1,074,812	1,074,812	1,078,721	1,076,287		(1,475)		(1,475)		1,074,812				49,262	12/15/2020	4AM
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48	D	09/20/2018	Paydown		345,157	345,157	345,040	345,040		117		117		345,157				4,821	09/20/2048	1FE
42771R-AA-7	HERO 2016-1R A1 SEQ 4.500% 09/21/42	D	09/21/2018	Paydown		1,297,322	1,297,322	1,284,451	1,284,705		12,617		12,617		1,297,322				58,379	09/21/2042	2AM
460599-AA-1	INTERNATIONAL GAME TECH SR SEC 5.625% 02/15/20	D	09/27/2018	Call 102.8430		22,100,961	21,490,000	21,490,000	21,490,000						21,490,000				1,819,773	02/15/2020	3FE
46137N-AB-4	INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33	D	09/30/2018	Redemption 100.0000		145,819	145,819	145,819	145,819						145,819				7,801	03/31/2033	2FE
46507V-AD-4	ISRAEL ELECTRIC CORP LTD SR SEC 7.700% 07/15/18	D	07/15/2018	Maturity		5,000,000	5,000,000	5,010,000	5,000,632		(632)		(632)		5,000,000				385,000	07/15/2018	2FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	07/08/2018	Paydown		793,075	793,075	793,075	793,075						793,075				34,945	07/08/2022	3AM
48667Q-AA-3	KAZMUNAYGAS NATIONAL CO SR UNSEC 9.125% 07/02/18	D	07/02/2018	Maturity		2,000,000	2,000,000	1,983,920	1,998,799		1,201		1,201		2,000,000				182,500	07/02/2018	2FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	09/15/2018	Paydown		202,650	202,650	202,643			7		7		202,650				2,138	05/15/2043	1FE
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	09/15/2018	Paydown		125,450	125,450	125,448			2		2		125,450				1,631	05/15/2043	2AM
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	07/03/2018	Redemption 100.0000		(272)	(272)	(272)	(2,938)						(272)				4,785	12/31/2033	1FE
65410C-AC-4	NIELSEN CO LUX SARL/THE CO.GUARNT 5.000% 02/01/25	D	08/13/2018	BANK OF AMERICA		1,436,250	1,500,000	1,500,000	1,500,000						1,500,000		(63,750)	(63,750)	77,917	02/01/2025	4FE
67576G-AC-1	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22	D	09/01/2018	Redemption 100.0000		314,800	314,800	270,914			43,886		43,886		314,800				15,866	12/01/2022	5FE
71647N-AM-1	PETROBRAS GLOBAL FINANCE CO.GUARNT 6.250% 03/17/24	D	08/24/2018	Various		9,266,250	9,400,000	9,378,568	9,385,190		1,292		1,292		9,386,482		(120,232)	(120,232)	553,437	03/17/2024	3FE
71647N-AW-9	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.999% 01/27/28	D	09/21/2018	Tax Free Exchange		9,067,808	10,000,000	9,050,000			17,808		17,808		9,067,808				389,935	01/27/2028	3FE
74951P-CY-2	RESIF 2004-B B5 SUB FLT 3.683% 02/10/36	D	09/10/2018	Paydown		10,033	10,033	1,973	2,033		8,001		8,001		10,033				221	02/10/2036	1FM
74951P-DF-2	RESIF 2004-C B3 SUB FLT 2.883% 09/10/36	D	09/10/2018	Paydown		22,066	22,066	18,087	18,204		3,862		3,862		22,066				379	09/10/2036	3FM
74951P-DG-0	RESIF 2004-C B4 SUB FLT 3.083% 09/10/36	D	09/10/2018	Paydown		16,550	16,550	4,393	4,295		12,254		12,254		16,550				307	09/10/2036	1FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 2.713% 03/10/37	D	09/10/2018	Paydown		34,669	34,669	11,754	11,998		22,671		22,671		34,669				542	03/10/2037	1FM
74951P-DR-6	RESIF 2005-A B4 SUB FLT 2.813% 03/10/37	D	09/10/2018	Paydown			207,399												3,799	03/10/2037	1FM
74951P-EA-2	RESIF 2005-B B4 SUB FLT 2.803% 06/10/37	D	09/10/2018	Paydown		(303)	37,701		(162)		(141)		(141)		(303)				714	06/10/2037	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)
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	09/20/2018	Paydown		1,621,601	1,621,601	1,620,986			615		615		1,621,601				4,075	09/20/2053	1FE
76113G-AA-6	RESIF 2005-C B3 SUB FLT 2.733% 09/10/37	D	09/10/2018	Paydown		(8,337)	119,752		(5,072)		(3,265)		(3,265)		(8,337)				1,805	09/10/2037	1FM
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	09/15/2018	Paydown		83,333	83,333	83,333	83,333						83,333				2,204	08/15/2042	1FE
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	09/28/2018	Redemption 100.0000		54,584	54,584	54,447			222		222		54,584				943	04/16/2025	3FE
80283L-AM-5	SANTANDER UK PLC SR UNSEC 3.050% 08/23/18	D	08/23/2018	Maturity		16,500,000	16,500,000	16,463,535	16,494,989		5,011		5,011		16,500,000				503,250	08/23/2018	1FE
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	08/01/2018	Paydown		1,818,547	1,818,547	1,818,547	1,818,547						1,818,547				54,556	08/01/2021	1FE
865622-BC-7	SUMITOMO MITSUI BANKING CO.GUARNT 2.500% 07/19/18	D	07/19/2018	Maturity		7,350,000	7,350,000	7,337,652	7,348,568		1,432		1,432		7,350,000				183,750	07/19/2018	1FE
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/31	D	07/20/2018	Capital Distribution		731,867		731,867	731,867						731,867					07/20/2031	6*
87271Q-AC-5	TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29	D	07/20/2018	Capital Distribution		546,164		546,164	546,030						546,164					04/20/2029	6*
87944L-AE-9	TELEMAR NORTE LESTE SA SR UNSEC 5.500% 10/23/20	D	07/31/2018	Taxable Exchange		21,315,474	55,140,000	15,990,600	15,990,600						15,990,600		5,324,874	5,324,874		10/23/2020	6FE
88315F-AE-1	TMCL 2017-2A A SEQ 3.520% 06/20/42	D	09/20/2018	Paydown		248,784	248,784	248,740	248,740		44		44		248,784				5,850	06/20/2042	1FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	09/15/2018	Paydown		169,643	169,643	169,636	169,636		7		7		169,643				4,764	05/17/2032	1FE
88606W-AC-6	TBOLT 2017-A C SUB 4.500% 05/17/32	D	09/15/2018	Paydown		84,821	84,821	77,161	77,462		7,360		7,360		84,821				2,545	05/17/2032	1AM
92857W-AE-0	VODAFONE GROUP PLC SR UNSEC 4.625% 07/15/18	D	07/15/2018	Maturity		35,000,000	35,000,000	34,359,750	34,965,734		34,266		34,266		35,000,000				1,618,750	07/15/2018	2FE
961214-CC-5	WESTPAC BANKING CORP SR UNSEC 2.250% 07/30/18	D	07/30/2018	Maturity		6,500,000	6,500,000	6,480,760	6,497,659		2,341		2,341		6,500,000				146,250	07/30/2018	1FE
AT8014-32-2	OI SA CO.GUARNT 10.000% 07/25/25	D	08/01/2018	TENDER SALE			942	1,055							1,055		(1,055)	(1,055)		07/25/2025	4FE
BL2272-69-0	ALPHA 3 BV ALPHA 3 BV 01/31/24	D	09/28/2018	Redemption 100.0000		161,984	161,984	161,580	161,625		360		360		161,984				6,280	01/31/2024	4FE
BL2353-30-0	VGROUP LTD VGROUP LTD 03/09/24	D	09/28/2018	Redemption 100.0000		27,750	27,750	27,796	25,473		(40)		(40)		27,750				931	03/09/2024	4FE
BL2651-41-4	TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25	D	09/28/2018	Redemption 100.0000		21,938	21,938	21,883			55		55		21,938				356	03/28/2025	4FE
BL2683-32-6	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/19/25	D	09/28/2018	Redemption 100.0000		7,150	7,150	7,141			9		9		7,150				110	04/19/2025	3FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/06/24	D	09/28/2018	Redemption 100.0000		5,375	5,375	5,390			(15)		(15)		5,375				73	09/06/2024	3FE
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 5.000% 03/30/24	D	09/30/2018	Redemption 100.0000		2,083,333	2,083,333	2,083,333	2,083,333						2,083,333				78,125	03/30/2024	2FE
Q3535#-AB-2	ENVESTRA-VICTORIA PTY LTD B-SR-SEC 6.180% 09/19/18	D	09/19/2018	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,545,000	09/19/2018	2FE
Q3972#-AA-4	GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22	C	09/10/2018	Tax Free Exchange		7,750,000	7,750,000	7,750,000	7,750,000						7,750,000				838,828	09/25/2022	5*
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	09/27/2018	Redemption 100.0000		98,829	98,829	98,829	98,829						98,829				2,802	06/27/2027	2FE
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	09/27/2018	Redemption 100.0000		52,257	52,257	55,153	56,548					(1,395)	52,257	(2,896)		(2,896)	1,963	06/27/2027	2FE
Q7677#-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 4.487% 07/02/40	B	07/01/2018	Redemption 100.0000		658,878	658,878	682,428	694,669					(12,241)	658,878	(23,550)		(23,550)	13,458	07/01/2040	1FE
Q8852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 6.720% 12/24/34	B	09/28/2018	Redemption 100.0000		397,683	397,683	277,203	281,394		144,382		144,382	(5,126)	397,683	(22,967)		(22,967)	29,775	12/24/2034	6*
Q9749#-AC-9	WESTRAC C-SR 6.390% 08/23/18	D	08/23/2018	Maturity		55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				3,514,500	08/23/2018	2FE
ZD4108-31-6	ATLAS 2014-1 SR-SEC 4.875% 12/15/39	D	09/15/2018	Paydown		466,274	466,274	466,274	466,274						466,274				15,288	12/15/2039	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,068,243,124	3,104,464,344	2,963,808,915	2,782,140,353	24,827	54,395,597	1,639,044	52,781,380	(692,165)	3,031,004,970	506,020	13,110,156	13,616,176	149,226,394	XXX	XXX
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		09/28/2018	Various	0.000	300,767,403		300,754,278							300,754,278		13,124	13,124	2,127,325		2
8199999. Subtotal - Bonds - SVO Identified Funds						300,767,403		300,754,278							300,754,278		13,124	13,124	2,127,325	XXX	XXX
8399997. Total - Bonds - Part 4						4,712,983,026	4,407,302,326	4,557,191,271	3,925,958,339	24,871	56,542,887	1,639,044	54,928,714	(692,165)	4,631,883,772	506,020	48,084,651	48,590,671	203,011,274	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						4,712,983,026	4,407,302,326	4,557,191,271	3,925,958,339	24,871	56,542,887	1,639,044	54,928,714	(692,165)	4,631,883,772	506,020	48,084,651	48,590,671	203,011,274	XXX	XXX
ZD8926-66-3	MANITOBA -PROVINCE OF AMENITY HLDGS CLASS B		07/20/2018	JP MORGAN SECURITIES	5,250,000.000	4,061,896	0.00	4,061,896							4,061,896						P3UZ

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)
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,061,896	XXX	4,061,896							4,061,896					XXX	XXX
8999997. Total - Preferred Stocks - Part 4						4,061,896	XXX	4,061,896							4,061,896					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						4,061,896	XXX	4,061,896							4,061,896					XXX	XXX
039380-40-7	ARCH COAL INC ARCH COAL INC - A		08/27/2018	Various	176,388.000	15,888,198		9,894,869	16,432,306	(6,537,437)			(6,537,437)		9,894,869		5,993,329	5,993,329	141,111		L
45685L-10-0	INFRAREIT INC INFRAREIT INC		09/21/2018	JONES TRADING CPX	1,503,957.000	31,786,799		25,642,467	27,943,521	(2,301,054)			(2,301,054)		25,642,467		6,144,332	6,144,332	1,127,968		V
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		09/04/2018	FEDERAL HOME LOAN BANK	1,263,600.000	126,360,000		126,360,000							126,360,000						V
G52536-10-2	WESTSTAR TELEVISION LTD CMNS	D	09/21/2018	DIRECT	355,134.000	1,065,402		923,348	1,065,402	(142,054)			(142,054)		923,348		142,054	142,054			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						175,100,399	XXX	162,820,684	45,441,229	(8,980,545)			(8,980,545)		162,820,684		12,279,715	12,279,715	1,269,079	XXX	XXX
60407*-10-3	ND Properties Inc		09/30/2018	ISSUER	68.000	10,186,706		10,186,706	10,186,706						10,186,706						K
B72268-10-3	T-C Europe Holding Inc		09/30/2018	ISSUER	1.000																K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						10,186,706	XXX	10,186,706	10,186,706						10,186,706					XXX	XXX
670650-57-4	NUVEEN STRATEGIC MUNI OPPORTUN		09/27/2018	BFDS BROKER	737,905.000	7,673,021		7,526,628	7,696,618	(169,990)			(169,990)		7,526,628		146,393	146,393	180,229		L
670700-71-5	NUVEEN INVESTMENTS NUC MUL-ASSET INC TX AW CL R6		09/25/2018	BFDS BROKER	1,250.000	25,205		25,000	26,338	(1,338)			(1,338)		25,000		205	205	1,840		L
670700-72-3	NUVEEN INVESTMENTS NUV MUL-ASSET INC TX AW CL I		09/25/2018	BFDS BROKER	496,250.000	10,008,476		9,925,000	10,455,988	(530,988)			(530,988)		9,925,000		83,476	83,476	730,252		L
670700-73-1	NUVEEN INVESTMENTS NUV MUL-ASSET INC TX AW CL C		09/25/2018	BFDS BROKER	1,250.000	25,173		25,000	26,313	(1,313)			(1,313)		25,000		173	173	1,646		L
670700-74-9	NUVEEN INVESTMENTS NUV MUL-ASSET-IN TAX AWFD CL A		09/25/2018	BFDS BROKER	1,250.000	25,192		25,000	26,338	(1,338)			(1,338)		25,000		192	192	1,794		L
87245P-54-4	Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class		07/13/2018	BFDS BROKER	99,000.000	1,317,690		990,000	1,202,850	(212,850)			(212,850)		990,000		327,690	327,690			L
87245P-55-1	Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ		07/13/2018	BFDS BROKER	99,000.000	1,320,660		990,000	1,203,840	(213,840)			(213,840)		990,000		330,660	330,660			L
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA		08/24/2018	BFDS BROKER	2,372.000	50,000		47,438	50,285	(2,846)			(2,846)		47,438		2,562	2,562			L
9299999. Subtotal - Common Stocks - Mutual Funds						20,445,417	XXX	19,554,066	20,688,570	(1,134,503)			(1,134,503)		19,554,066		891,351	891,351	915,761	XXX	XXX
9799997. Total - Common Stocks - Part 4						205,732,522	XXX	192,561,456	76,316,505	(10,115,048)			(10,115,048)		192,561,456		13,171,066	13,171,066	2,184,840	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						205,732,522	XXX	192,561,456	76,316,505	(10,115,048)			(10,115,048)		192,561,456		13,171,066	13,171,066	2,184,840	XXX	XXX
9899999. Total - Preferred and Common Stocks						209,794,418	XXX	196,623,352	76,316,505	(10,115,048)			(10,115,048)		196,623,352		13,171,066	13,171,066	2,184,840	XXX	XXX
9999999 - Totals						4,922,777,444	XXX	4,753,814,623	4,002,274,844	(10,090,177)	56,542,887	1,639,044	44,813,666	(692,165)	4,828,507,124	506,020	61,255,717	61,761,737	205,196,114	XXX	XXX

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

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)
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
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	02/20/2018	02/15/2047		25,000,000	3.662500 /(FLT.)			409,330			(517,397)					656,620		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	04/20/2018	02/15/2047		25,000,000	3.653000 /(FLT.)			263,102			181,987					673,643		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	02/08/2018	02/15/2047		25,000,000	3.665000 /(FLT.)			333,757			(224,580)					663,025		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	05/23/2018	02/15/2047		25,000,000	3.691000 /(FLT.)			182,171			(62,791)					663,842		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	02/21/2018	02/15/2047		25,000,000	3.690000 /(FLT.)			406,694			(607,770)					651,574		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632000 /(FLT.)			1,356,596			(1,687,736)					2,648,647		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.690000 /(FLT.)			364,165			(135,274)					1,327,683		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365000 /(FLT.)			465,468			(1,345,329)					670,975		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335000 /(FLT.)			472,925			(910,756)					685,008		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.262500 /(FLT.)			457,495			(1,340,133)					683,373		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.302500 /(FLT.)			451,664			(1,740,070)					668,823		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)
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449000 /(FLT.)			470,125			(1,421,923)					659,430		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412000 /(FLT.)			655,974			(1,915,800)					930,922		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665000 /(FLT.)			324,485			(308,366)					661,114		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,000,000	3.305000 /(FLT.)			288,543			(794,121)					424,237		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.288500 /(FLT.)			446,151			(1,931,894)					665,810		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395000 /(FLT.)			908,346			(3,875,646)					1,306,635		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.420000 /(FLT.)			466,560			(1,478,257)					661,410		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.352500 /(FLT.)			455,469			(1,739,157)					662,973		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425000 /(FLT.)			456,500			(1,934,046)					650,009		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342000 /(FLT.)			474,326			(849,274)					685,646		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		10,000,000	3.305000 /(FLT.)			173,866			(478,509)					255,630		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289000 /(FLT.)			455,416			(1,526,586)					675,621		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.412500 /(FLT.)			471,054			(1,260,733)					667,450		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401000 /(FLT.)			471,238			(1,219,009)					669,899		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.312500 /(FLT.)			440,638			(2,258,813)					655,073		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.770100 /(FLT.)			200,417			(52,208)					655,498		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.217500 /(FLT.)			427,747			(2,505,788)					660,180		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251000 /(FLT.)			439,732			(2,087,385)					666,475		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415000 /(FLT.)			472,255			(1,216,598)					668,211		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405000 /(FLT.)			470,374			(1,265,373)					668,211		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)
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241000 /(FLT.)			438,905			(2,093,077)					667,529		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.413750 /(FLT.)			468,148			(1,391,997)					664,181		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	3.435000 /(FLT.)			929,557			(3,229,647)					1,313,175		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	3.438000 /(FLT.)			454,659			(2,056,337)					645,648		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	3.325000 /(FLT.)			468,907			(1,055,359)					682,721		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	3.435000 /(FLT.)			467,709			(1,481,369)					659,618		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	3.286000 /(FLT.)			463,117			(1,174,001)					684,564		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	3.702000 /(FLT.)			395,151			(456,212)					653,716		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	3.735000 /(FLT.)			409,943			(572,941)					647,534		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	3.400000 /(FLT.)			472,060			(1,174,738)					670,955		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.602500 /(FLT.)			331,618			(259,575)					669,190		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401000 /(FLT.)			465,676			(1,453,839)					664,180		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												19,898,033		XXX	(54,908,427)					32,166,658	XXX	XXX
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/2024	D-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/10/2002	03/31/2024		41,284,500	6.100000 /(6.924000)			(996,930)	(8,912,773)		(11,910,428)		1,383,720			484,104		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	C41118AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% 06/16/2023	D-1	Currency	BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186000 /(7.800000)			(157,087)	(1,125,982)		(2,590,554)		704,267			265,049		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	221025AB5 CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/2026	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/19/2001	06/30/2026		20,870,586	7.474220 /(7.601000)			(260,751)	(4,142,124)		(5,525,100)		689,491			290,506		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	C41118AB9 GREAT LAKES POWER LTD SR 6.6% 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		62,709,410	5.821500 /(6.600000)			(125,732)	(3,374,411)		(7,911,563)		(3,765,546)			680,557		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% 10/06/2025	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.827500 /(5.556000)			227,897	3,778,214		4,213,205		917,681			490,960		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(1,312,603)	(13,777,076)	XXX	(23,724,440)		(70,387)			2,211,176	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												18,585,430	(13,777,076)	XXX	(78,632,867)		(70,387)			34,377,834	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.23% 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225000 /(3.507630)			74,275	(168,836)		(168,836)	(168,836)				530,245		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 4.32% 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO 9R7GPTS07KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324000 /(3.577630)			77,835	(219,727)		(219,727)	(219,727)				575,163		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.05883% 10/30/2025	D-1	Interest Rate	UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39	10/16/2013	10/30/2025		55,000,000	4.240000 /(3.549630)			459,113	33,597		33,597	(2,826,030)				731,900		0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												611,223	(354,966)	XXX	(354,966)	(3,214,593)				1,837,308	XXX	XXX
CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC	08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC	D-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	07/16/2018	06/20/2021		3,100,000	CREDIT EVENT /(1.000000)		(54,718)	(8,869)	(58,014)		(58,014)	(7,070)		3,773			2	0002
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-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	11/15/2017	12/20/2018		10,000,000	CREDIT EVENT /(1.000000)	(116,767)		(75,833)	(20,786)		(20,786)	(8,383)		81,004			1FE	0002
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-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/06/2017	12/20/2018		10,000,000	CREDIT EVENT /(1.000000)	(114,486)		(75,833)	(20,786)		(20,786)	306		72,274			1FE	0002
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% 11/15/2023	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/02/2017	06/20/2022		1,000,000	CREDIT EVENT /(5.000000)	(202,760)		(37,917)	(156,863)		(156,863)	10,151		29,283			3FE	0002
CREDIT DEFAULT SWAP - AETNA INC SR UNSEC	008117AP8 AETNA INC SR UNSEC 2.75% 11/15/2022	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2018	06/20/2021		4,000,000	CREDIT EVENT /(1.000000)		(96,962)	(21,667)	(88,578)		(88,578)	(6,443)		14,827			2FE	0002
CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2018	06/20/2021		6,800,000	CREDIT EVENT /(1.000000)		(122,114)	(19,456)	(127,258)		(127,258)	(13,140)		7,996			2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2019		1,660,000	CREDIT EVENT /(1.000000)		(26,168)	(13,142)	(17,014)		(17,014)	(438)		9,592			2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/06/2011	12/20/2018		25,000,000	CREDIT EVENT /(1.000000)	(11,806)		(189,583)	(48,666)		(48,666)	157,946		1,218			2	0002
CREDIT DEFAULT SWAP - CITIGROUP INC SUBORD	172967CC3 CITIGROUP INC SUBORD 6% 10/31/2033	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2009	03/20/2019		5,000,000	CREDIT EVENT /(3.000000)			(113,750)	(64,488)		(64,488)	98,928					2FE	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2018		1,570,000	CREDIT EVENT /(1.000000)			(12,429)	(3,056)		(3,056)	(3,056)					2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2020		1,755,000	CREDIT EVENT /(1.000000)		(36,768)	(13,894)	(29,011)		(29,011)	(1,087)		8,845			2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2021		1,855,000	CREDIT EVENT /(1.000000)		(40,957)	(14,685)	(38,697)		(38,697)	(5,055)		7,315			2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/12/2010	03/20/2020		3,700,000	CREDIT EVENT /(1.000000)	(163,923)		(28,058)	(47,637)		(47,637)	5,412		11,708			2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2022		11,520,000	CREDIT EVENT /(1.000000)		(219,778)	(91,200)	(256,186)		(256,186)	(67,510)		31,102			2	0002
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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2017	12/20/2022		20,000,000	CREDIT EVENT /(1.000000)	(476,173)		(151,667)	(444,767)		(444,767)	(105,638)		67,050			2	0002

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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-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/07/2011	12/20/2018		15,000,000	CREDIT EVENT /(1.000000)	(27,199)		(113,750)	(29,200)		(29,200)	92,613		2,810			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/19/2017	12/20/2022		18,000,000	CREDIT EVENT /(1.000000)	(428,555)		(136,500)	(400,290)		(400,290)	(95,074)		60,345			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	12/20/2021		10,000,000	CREDIT EVENT /(1.000000)	105,949		(75,833)	(208,608)		(208,608)	30,787		(6,490)			2	0002
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-1	Credit	CREDIT SUISSE INTERN E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2018		10,000,000	CREDIT EVENT /(1.000000)	(65,412)		(75,833)	(19,467)		(19,467)	56,682		6,774			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/07/2010	06/20/2020		8,573,000	CREDIT EVENT /(1.000000)	(123,986)		(65,012)	(125,245)		(125,245)	29,128		8,352			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2021		8,000,000	CREDIT EVENT /(1.000000)	77,431		(60,667)	(166,886)		(166,886)	24,086		(4,757)			2	0002
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/10/2009	02/01/2019		18,000,000	CREDIT EVENT /(0.720000)			(98,280)	(37,244)		(37,244)	83,836					2FE	0002
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/05/2009	02/01/2019		15,000,000	CREDIT EVENT /(0.650000)			(73,938)	(27,455)		(27,455)	62,054					2FE	0002
CREDIT DEFAULT SWAP - VALERO ENERGY CORP SR UNSEC	91913YAS9 VALERO ENERGY CORP SR UNSEC	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/13/2009	03/15/2019		16,000,000	CREDIT EVENT /(2.600000)			(315,467)	(185,690)		(185,690)	303,627					2FE	0002
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/10/2009	02/01/2019		5,000,000	CREDIT EVENT /(0.720000)			(27,300)	(10,346)		(10,346)	23,288					2FE	0002
CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC	91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/2019	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2009	02/01/2019		5,000,000	CREDIT EVENT /(0.720000)			(27,300)	(10,346)		(10,346)	23,288					2FE	0002
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC	40407@AA1 HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.3% 11/10/2029	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/13/2010	06/20/2020		19,000,000	CREDIT EVENT /(1.000000)	172,173		(144,083)	(280,986)		(280,986)	122,164		(11,428)			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/01/2010	12/20/2020		9,470,000	CREDIT EVENT /(1.000000)	(218,879)		(71,814)	(156,543)		(156,543)	24,136		14,728			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/06/2011	12/20/2021		10,000,000	CREDIT EVENT /(1.000000)	125,283		(75,833)	(208,608)		(208,608)	32,226		(7,640)			2	0002
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-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/04/2017	12/20/2018		4,340,000	CREDIT EVENT /(5.000000)	(253,870)		(164,558)	(46,579)		(46,579)	(34,344)		184,141			2AM	0002
CREDIT DEFAULT SWAP - HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC	40407@AA1 HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.3% 11/10/2029	D-1	Credit	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/13/2010	06/20/2020		10,000,000	CREDIT EVENT /(1.000000)	90,617		(75,833)	(147,887)		(147,887)	64,297		(6,015)			2	0002
CREDIT DEFAULT SWAP - BURLINGTN NORTH SANTA FE SR UNSEC	12189TAA2 BURLINGTN NORTH SANTA FE SR UNSEC 7% 12/15/2025	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2009	12/20/2019		30,000,000	CREDIT EVENT /(1.000000)	(962,733)		(227,500)	(347,056)		(347,056)	136,971		66,961			1FE	0002

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 - SEMPRA ENERGY SR UNSEC	816851AK5 SEMPRA ENERGY SR UNSEC 9.8% 02/15/2019	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2008	02/15/2019		25,000,000	CREDIT EVENT /(1.480000)			(280,583)	(132,540)		(132,540)	263,327					2FE	0002
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/04/2017	12/20/2020		12,175,000	CREDIT EVENT /(5.000000)	(1,627,062)		(461,635)	(1,223,968)		(1,223,968)	(121,373)		398,964			2AM	0002
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/04/2017	12/20/2019		11,375,000	CREDIT EVENT /(5.000000)	(1,124,377)		(446,469)	(657,572)		(657,572)	(71,762)		414,087			2AM	0002
CREDIT DEFAULT SWAP - DELTA ENGINES 2017 LEASE-BKD P SR-SEC	247648AA2 DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.75% 11/20/2022	D-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/04/2017	12/20/2021		13,025,000	CREDIT EVENT /(5.000000)	(2,145,474)		(493,865)	(1,745,144)		(1,745,144)	(144,365)		392,482			2AM	0002
CREDIT DEFAULT SWAP - ONEOK PARTNERS LP CO.GUARNT	68268NAE3 ONEOK PARTNERS LP CO.GUARNT 8.625% 03/01/2019	D-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/26/2009	03/01/2019		10,000,000	CREDIT EVENT /(2.050000)			(155,458)	(79,583)		(79,583)	136,488					2FE	0002
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-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/19/2017	12/20/2022		30,000,000	CREDIT EVENT /(1.000000)	(699,077)		(227,500)	(667,150)		(667,150)	(156,297)		98,409			2	0002
CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC	816851AK5 SEMPRA ENERGY SR UNSEC 9.8% 02/15/2019	D-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2008	02/15/2019		25,000,000	CREDIT EVENT /(1.480000)			(280,583)	(132,540)		(132,540)	263,327					2FE	0002
CREDIT DEFAULT SWAP - CCD-PR-NO 1-LLC-CVS DORADO SR-SEC	124958AA3 CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.65% 01/15/2036	D-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/06/2010	09/20/2020		12,500,000	CREDIT EVENT /(1.000000)	(187,050)		(94,792)	(187,365)		(187,365)	44,165		12,463			2	0002
CREDIT DEFAULT SWAP - INTERNATIONAL PAPER CO SR UNSEC	460146CE1 INTERNATIONAL PAPER CO SR UNSEC 7.5% 08/15/2021	D-1	Credit	UBS AG BFM8T61CT2L1QCEMIK50	05/04/2009	05/15/2019		7,100,000	CREDIT EVENT /(3.000000)			(161,525)	(128,916)		(128,916)	156,319					2FE	0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default										(8,378,136)	(597,465)	(5,299,894)	(8,785,021)	XXX	(8,785,021)	1,404,517		1,970,173			XXX	XXX
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/2025	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	05/30/2013	06/30/2025		42,473,200	4.610000 /(4.101000)			535,148	4,585,244		4,585,244	(491,112)	1,308,722			551,743		0003
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-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.440000 /(2.780000)			465,984	(4,866,455)		(4,866,455)	(3,311,375)	5,948,559			1,190,129		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855400	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.125500 /(2.580100)			517,708	3,162,306		3,162,306	(189,525)	3,351,831			532,448		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 859500	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397000 /(2.908700)			519,031	5,647,769		5,647,769	760,138	4,887,630			1,385,483		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2557FDK7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% 01/24/2033	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.770000 /(7.500000)			(87,566)	(10,244,957)		(10,244,957)	(69,554)	775,946			416,779		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855100	B-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938000 /(4.282100)			17,236	(122,200)		(122,200)	(82,422)	(39,778)			182,630		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Private Placement (Endeavor) 12/13/2028	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205000 /(4.360000)			(453,086)	(453,086)		(453,086)	(2,789,738)	2,336,652			787,716		0003
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	Private Placement (McCain) 10/23/2030	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/23/2018	10/23/2030		16,079,756	3.735000 /(3.680000)			(307,366)	(307,366)		(307,366)	(903,050)	595,929			279,250		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% 06/16/2023	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	03/19/2014	06/16/2023		17,005,281	4.908000 /(4.960000)			87,604	2,181,123		2,181,123	(256,569)	405,487			184,551		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC TBA% 03/14/2033	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455000 /(3.020000)			252,103	2,575,505		2,575,505	179,740	2,395,765			516,327		0003
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	Private Placement (McCain) 10/25/2032	D-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.830000 /(3.790000)				(558,044)		(558,044)	(1,540,924)	982,880			497,590		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC TBA% 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306000 /(2.900000)			142,462	1,426,838		1,426,838	44,216	1,382,622			266,032		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023		199,888,650	3.835000 /(2.677800)			1,586,544	(3,416,242)		(3,416,242)	(2,003,315)	7,139,544			2,077,170		0003
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/16/2020		13,385,997	6.890750 /(5.226380)			143,807	992,857		992,857	103,210	889,647			85,392		0003
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2018	05/16/2020		7,094,000	6.875250 /(5.226380)			69,356	637,952		637,952	60,987	576,964			45,254		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	T44793AA4 LEONARDO SPA SR UNSEC 5.75% 12/12/2018	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2004	12/12/2018		23,800,000	6.350000 /(5.750000)			133,478	455,410		455,410	338,354	775,946			53,218		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908CN9 Cityhold Office Partnership 2.85% 10/01/2020	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2015	10/01/2020		303,080,000	1.620000 /(1.500000)			716,554	32,394,415		32,394,415	(184,141)	9,348,012			2,144,587		0003
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% 10/08/2025	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.802500 /(0.955000)			1,094,564	(1,526,411)		(1,526,411)	(1,782,062)	255,651			678,430		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% 05/04/2031	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145000 /(3.570000)			440,479	1,768,565		1,768,565	(365,592)	2,103,303			1,165,004		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% 09/30/2039	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		90,288,000	4.168000 /(4.870000)			(436,320)	(1,964,014)		(1,964,014)	(5,445,588)	6,887,856			2,068,758		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/28/2017	01/25/2022		33,200,000	6.961000 /(5.710300)			279,036	54,235		54,235	(279,631)	1,168,502			302,441		0003
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 4.47084% 07/02/2040	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/15/2017	07/01/2040		148,253,311	3.500000 /(4.185000)			(562,223)	(14,294,244)		(14,294,244)	(22,095,223)	7,800,980			3,457,258		0003
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-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		52,546,000	4.122500 /(2.989310)			1,513,299	(7,693,999)		(7,693,999)	(2,095,135)	2,009,823			881,223		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% 11/12/2026	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875000 /(2.100000)			389,714	1,201,201		1,201,201	(857,915)	775,946			369,370		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7107B 101 MILLER STREET 6% 12/13/2024	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/11/2014	12/13/2024		25,187,081	4.492500 /(6.000000)			(158,525)	1,089,539		1,089,539	(673,052)	1,751,524			313,647		0003
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-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/14/2016	11/30/2019		15,387,249	11.602500 /(11.000000)			49,558	(315,600)		(315,600)	(13,881)	431,630			83,101		0003

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)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% 05/04/2028	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966000 /(3.460000)			133,916	789,143		789,143	(158,791)	701,101			338,943		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803402 LW0042629 TRINITY	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312000 /(2.889800)			171,875	1,785,005		1,785,005	(31,345)	1,816,350			321,263		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	ACQUISITION PLC CO.GUARNT 2.125% 05/26/2022	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/18/2017	05/26/2022		22,226,000	4.832000 /(2.125000)			446,413	(1,540,799)		(1,540,799)	(483,963)	775,946			212,475		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	PRIVATE PLACEMENT	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277000 /(1.820000)				(374,874)		(374,874)	(559,352)	184,477			572,961		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% 04/17/2025	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.590000 /(4.260000)			260,864	3,516,504		3,516,504	(357,254)	1,635,902			668,091		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AM7711865 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% 03/27/2024	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161000 /(1.750000)			173,676	(1,292,349)		(1,292,349)	(281,570)	387,973			125,959		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% 02/17/2031	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883000 /(2.180000)			1,081,771	(18,405,546)		(18,405,546)	(3,412,349)	3,588,750			1,733,131		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 860000	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456000 /(2.756400)			1,724,342	10,371,372		10,371,372	253,466	10,117,907			2,643,581		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% 11/12/2024	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.772500 /(1.930000)			399,124	1,363,767		1,363,767	(740,313)	775,946			320,600		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834800	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415000 /(3.200000)			534,538	(9,800,759)		(9,800,759)	(200,008)	3,379,891			1,264,763		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% 06/15/2029	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886000 /(4.510000)			118,360	2,032,216		2,032,216	(170,312)	327,180			192,071		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AN9203570 IVORY COAST SR UNSEC 5.125% 06/15/2025	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.630000 /(5.125000)			40,457	(224,763)		(224,763)	(48,706)	77,595			28,918		0003
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	8138 Ginza 115 (Tokyo) OIA	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/25/2016	10/29/2021		39,663,124	4.592500 /(2.500000)			1,567,310	1,585,671		1,585,671	(1,581,164)	306,976			348,074		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		142,335,268	4.825000 /(4.100000)			1,212,935	11,949,025		11,949,025	(1,104,991)	4,386,917			2,916,523		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/2027	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/27/2017	06/27/2027		7,781,766	4.876000 /(4.876000)			(51,367)	(153,206)		(153,206)	(251,174)	586,944			115,039		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856000 /(3.350000)			955,339	18,878,900		18,878,900	(1,080,023)	4,071,059			1,243,340		0003
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	70780IA NOVA LUND OIA	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/11/2016	11/15/2022		89,056,357	4.700000 /(4.000000)			603,567	(2,187,507)		(2,187,507)	(7,021,405)	4,833,899			904,372		0003
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-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		34,387,200	3.407600 /(1.090000)			562,392	(4,103,178)		(4,103,178)	(950,980)	1,241,513			405,054		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of 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	MORTGAGE LOAN 720700	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103000 /(3.660000)			1,148,870	16,387,939		16,387,939	(1,805,302)	5,824,980			2,557,597		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 01/11/2028 JJ11 1.79% 01/11/2028	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		36,356,100	3.690000 /(1.790000)			486,546	(4,439,846)		(4,439,846)	(1,150,109)	1,280,311			553,776		0003
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-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393000 /(2.620000)			51,930	(1,516,524)		(1,516,524)	(22,442)	467,401			175,081		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83140IA Vicolungo	BA-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	12/21/2016	12/20/2019		146,188,000	5.532000 /(3.000000)			2,406,161	(18,730,583)		(18,730,583)	(201,961)	5,431,621			808,085		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	11/18/2015	01/25/2021		102,465,000	5.753000 /(5.400000)			685,583	12,242,169		12,242,169	(310,140)	3,154,954			780,257		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% 12/20/2029	D-1	Currency	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584000 /(4.070000)			181,808	2,591,722		2,591,722	(245,990)	560,881			322,943		0003
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% 04/15/2027	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/02/2014	04/15/2027		43,800,000	4.000000 /(6.620000)			(419,387)	5,269,794		5,269,794	(2,475,297)	2,292,675			640,052		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908BE0 ERLANGEN ARCADEN 5.85% 04/16/2022	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.590000 /(5.540000)			301,246	1,927,120		1,927,120	(269,555)	623,071			204,646		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CF6 GROPIUS 3.68% 03/28/2022	D-1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/26/2012	03/28/2022		82,615,000	4.085000 /(3.680000)			548,156	3,907,353		3,907,353	(620,373)	2,405,432			772,179		0003
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-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/20/2016	06/17/2023		34,075,437	7.080000 /(6.500000)			352,193	2,663,578		2,663,578	(144,600)	1,087,530			369,914		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 853700	B-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/29/2018	01/15/2023		277,192,800	4.237000 /(2.770500)			2,958,090	18,704,884		18,704,884	(1,977,398)	20,682,282			2,871,210		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		15,093,153	4.503000 /(3.765798)			124,062	(715,890)		(715,890)	(8,916)	547,458			309,266		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CD1 PEP SHOPPING CENTER 4.48% 12/14/2021	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/18/2011	12/14/2021		140,319,692	4.537500 /(4.480000)			781,841	9,659,568		9,659,568	(587,921)	3,985,377			1,256,146		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 804100	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.637500 /(3.198900)			1,645,562	(17,300,914)		(17,300,914)	(954,397)	7,712,110			2,911,390		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC TBA% 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		84,320,000	4.705000 /(2.470000)			977,917	3,952,412		3,952,412	(1,416,248)	5,368,660			1,763,679		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	8107 Myer Bourke St OIA	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/17/2017	01/17/2020		64,108,800	2.060000 /(2.750000)			(292,009)	1,769,637		1,769,637	(198,684)	4,867,418			365,086		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100G83 AMETEK INC 1.53% Due 10/31/2028 A030 1.53% 10/31/2028	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324000 /(1.530000)			277,753	(2,755,768)		(2,755,768)	(742,886)	775,946			349,868		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8061 70 St Mary Axe OIA	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/13/2016	10/01/2020		49,777,000	5.443000 /(5.000000)			429,085	2,995,678		2,995,678	(32,564)	1,635,902			352,221		0003

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 GBP RECEIVE FIXED USD	MORTGAGE LOAN 844700	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.423500 /(6.109700)			1,204,668	(3,010,119)		(3,010,119)	(906,211)	5,555,524			1,910,259		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% 04/29/2027	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.506250 /(2.910000)			223,214	3,071,513		3,071,513	(382,751)	934,801			451,223		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854900	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/10/2018	10/20/2027		323,750,700	4.192500 /(2.820000)			2,617,967	22,476,808		22,476,808	(1,359,917)	23,836,725			4,871,226		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.323500 /(2.843600)			2,031,334	13,624,329		13,624,329	(483,141)	14,107,470			2,555,638		0003
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-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.472500 /(2.700000)			35,779	(1,328,211)		(1,328,211)	51,471	327,180			155,080		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7096 T-C MT OMMANEY CENTRE HOLDING CO LLC 01A	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/21/2015	10/15/2019		104,445,394	1.792500 /(3.000000)			(981,271)	(2,047,069)		(2,047,069)	361,189	8,304,530			532,996		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		23,834,000	4.217500 /(2.290000)			338,650	(703,307)		(703,307)	(797,217)	775,946			446,689		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550#AB7 UMICORE SA/NV SR-UNSEC 2.05% 12/07/2029	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.127500 /(2.050000)			972,841	(10,189,754)		(10,189,754)	(2,483,354)	2,521,824			1,159,268		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803401	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.762500 /(2.699700)			541,238	(2,170,528)		(2,170,528)	(2,689,534)	519,006			1,079,909		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		8,188,741	5.743750 /(4.250000)			63,930	(732,776)		(732,776)	50,947	315,301			143,546		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		67,410,485	4.805000 /(4.250000)			486,074	5,928,020		5,928,020	(559,452)	2,085,084			1,181,688		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83140IA Vicolungo	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		139,620,000	7.600000 /(5.000000)			2,300,615	(17,279,131)		(17,279,131)	(1,550,319)	5,043,648			1,247,172		0003
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-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/21/2015	10/10/2024		22,536,816	4.773000 /(6.000000)			(223,410)	(2,041,675)		(2,041,675)	(525,791)	1,791,919			276,657		0003
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-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		27,498,770	3.964000 /(3.926000)			(9,651)	(904,542)		(904,542)	(633,099)	(271,443)			555,675		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.012500 /(3.750000)			93,829	(553,225)		(553,225)	(170,870)	193,986			87,449		0003
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7107B 101 MILLER STREET 6% 12/21/2022	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/13/2018	12/21/2022		23,115,113	3.760000 /(3.425000)			33,463	921,455		921,455	(135,845)	1,057,299			237,563		0003
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-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.687400 /(0.650000)			1,700,706	(2,320,928)		(2,320,928)	(4,664,913)	620,053			1,385,122		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.577500 /(2.044000)			832,480	(12,926,994)		(12,926,994)	(1,694,566)	2,909,797			1,265,053		0003

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 GBP RECEIVE FIXED USD	MORTGAGE LOAN 849300	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/15/2017	12/31/2022		188,052,975	5.130000 /(3.769000)			1,952,681	1,624,609		1,624,609	(2,317,308)	6,593,854			1,938,406		0003
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	AURORA SOLAR	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		53,231,939	4.425000 /(4.113000)				(179,509)		(179,509)	782,799	(962,309)			1,039,387		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855000	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.270000 /(2.707400)			255,463	1,914,758		1,914,758	(76,981)	1,991,739			294,946		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.269500 /(2.700000)			299,531	968,186		968,186	(164,390)	1,132,576			920,673		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC TBA% 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.230000 /(2.830000)			282,548	2,846,586		2,846,586	94,543	2,752,044			576,400		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	IVORY COAST SR UNSEC	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.922500 /(6.625000)			(102,170)	(42,226)		(42,226)	(44,779)	2,553			94,625		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669000 /(1.930000)			908,055	(7,945,961)		(7,945,961)	(2,503,480)	2,521,824			1,193,462		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.950000 /(3.750000)			262,683	(2,060,191)		(2,060,191)	(479,423)	581,959			258,514		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834200	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.458500 /(3.154700)			1,295,959	(13,066,931)		(13,066,931)	(811,781)	6,549,124			2,548,795		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8034-00 Nymphe OIA	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725000 /(2.779100)			397,247	(1,993,238)		(1,993,238)	(442,028)	2,229,501			892,085		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7108-00 ISLAZUL OIA	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/16/2015	10/15/2019		6,186,380	5.780000 /(3.800000)			80,952	(495,844)		(495,844)	20,640	219,593			31,570		0003
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q65688@AE1 NETWORK FINANCE CO PTY LTD 3.64% 02/14/2030	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.640000 /(3.605000)			78,397	(840,471)		(840,471)	(4,632,652)	4,304,910			959,833		0003
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-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.346500 /(0.300000)			1,593,764	(1,363,575)		(1,363,575)	(3,303,472)	578,716			1,028,332		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055000 /(3.750000)			94,978	(550,896)		(550,896)	(171,720)	193,986			87,230		0003
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 841800	B-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.020000 /(2.650000)			521,525	(2,463,987)		(2,463,987)	(577,657)	2,181,826			730,311		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	JK9336864 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955000 /(2.750000)			346,003	(2,110,788)		(2,110,788)	(626,683)	775,946			308,374		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AA9 UMICORE SA/NV SR-UNSEC 1.84% 12/07/2027	D-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.012500 /(1.840000)			635,465	(6,000,267)		(6,000,267)	(1,380,016)	1,551,892			646,482		0003
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-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.510000 /(2.760000)			612,937	(2,355,470)		(2,355,470)	(2,026,437)	1,551,892			1,012,750		0003

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 EUR RECEIVE FIXED USD	F4113NCE7 ORANGE SA SR UNSEC 8.125% 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429000 /(8.125000)			(90,711)	(10,569,797)		(10,569,797)	(24,418)	775,946			416,940		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9686MAC1 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.407500 /(6.125000)			74,009	(2,540,666)		(2,540,666)	(316,669)	387,973			245,237		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628906CP4 Cityhold Office Partnership NA-OIA% 10/01/2020	D-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/29/2015	10/01/2020		235,935,000	3.280000 /(1.750000)			2,600,379	(17,100,638)		(17,100,638)	(991,715)	8,147,432			1,669,471		0003
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2016	06/16/2023		37,425,150	3.620000 /(3.235500)			91,527	(1,422,196)		(1,422,196)	(478,993)	1,067,071			406,158		0003
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2962#AC7 ENECO C-SR-UNSEC 4.82% 03/28/2019	D-1	Currency	ROYAL BANK OF SCOTLAND PLC RR3QWICWWIPCS8A4S074	02/20/2007	03/28/2019		32,837,500	5.700000 /(4.817000)			325,649	3,531,095		3,531,095	234,883	969,932			115,451		0003
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												55,069,277	(9,192,259)	XXX	(9,192,259)	(114,099,286)	290,876,538			89,191,730	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										(8,378,136)	(597,465)	50,380,606	(18,332,246)	XXX	(18,332,246)	(115,909,362)	290,876,538	1,970,173		91,029,038	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	91283#AE3 10yr U.S. Treasury Note	DB Part C-1	Interest Rate	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	2.158000 /(FLT)			153,262			(632,186)					140,666	1	N/A
0979999. Subtotal - Swaps - Replication - Interest Rate												153,262		XXX	(632,186)					140,666	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*JG6 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/13/2016	12/20/2020		25,000,000	1.000000 /(CREDIT EVENT)	184,722		190,278	97,102		484,251			(31,705)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*KL3 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	10/14/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	534,722		380,556	335,697		1,135,953			(74,974)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*JF8 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/01/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	477,778		380,556	249,611		968,502			(81,628)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*JE1 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	09/12/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	430,556		380,556	226,119		968,502			(73,915)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JP6 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2016	12/20/2021		40,000,000	1.000000 /(CREDIT EVENT)	331,111		304,444	206,361		908,762			(45,930)		40,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LL2 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/21/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	638,194		380,556	401,952		1,135,953			(90,010)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JQ4 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/27/2016	12/20/2021		25,000,000	1.000000 /(CREDIT EVENT)	193,056		190,278	120,085		567,977			(26,707)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JR2 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	09/29/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	357,639		380,556	222,946		1,135,953			(49,558)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VJ6 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	02/09/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		336,111	197,917	293,312		490,658			(42,799)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LM0 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/19/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	621,667		380,556	391,161		1,135,953			(87,552)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LN8 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	10/21/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	638,194		380,556	401,952		1,135,953			(90,010)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*HL7 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	07/29/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	140,556		380,556	72,010		968,502			(23,304)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*LZ1 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	11/10/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,316,880		758,333	837,620		2,018,144			(187,877)		100,000,000	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 - CDX.NA.IG27	12518*LU2 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	11/14/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,543,152		947,917	982,215		2,522,681			(220,133)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*LD0 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	10/27/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,598,665		947,917	1,010,033		2,522,681			(226,268)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*JU5 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	09/20/2016	12/20/2021		250,000,000	1.000000 /(CREDIT EVENT)	2,444,544		1,895,833	1,512,893		5,045,361			(337,101)		250,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*LY4 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	11/14/2016	12/20/2021		75,000,000	1.000000 /(CREDIT EVENT)	901,415		568,750	573,787		1,513,608			(128,552)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*KK5 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	10/14/2016	12/20/2021		350,000,000	1.000000 /(CREDIT EVENT)	4,494,065		2,654,167	2,820,157		7,063,506			(631,323)		350,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*KJ8 CDX.NA.IG.27	DB Part C-1	Credit	CITIGROUP GLOBAL MARKETS INC MBNUM2BPBD07JBLYG310	10/12/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,553,782		947,917	972,092		2,522,681			(217,445)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - PIONEER NATURAL RESOURCES	723787A*8 PIONEER NATURAL RESOURCES	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/25/2011	09/20/2021		5,000,000	1.000000 /(CREDIT EVENT)	(561,175)		37,917	(177,690)		103,379			28,039		5,000,000	2	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SS0 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	902,778		380,556	750,498		981,316			(130,913)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LW8 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	975,556		761,111	621,909		2,271,906			(139,014)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JW1 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	403,125		380,556	251,124		1,135,953			(55,877)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JT8 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	12/20/2021		25,000,000	1.000000 /(CREDIT EVENT)	177,431		190,278	110,380		567,977			(24,531)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE	12518*PK0 CDX.NA.HY27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2017	12/20/2021		49,526,923	5.000000 /(CREDIT EVENT)	9,807,706		1,884,469	6,801,501		7,411,015			(1,573,046)		49,526,923	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LG3 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	619,792		380,556	389,984		1,135,953			(87,285)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LJ7 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	661,111		380,556	416,565		1,135,953			(93,334)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE	12518*PF1 CDX.NA.HY27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/06/2017	12/20/2021		49,526,923	5.000000 /(CREDIT EVENT)	9,786,520		1,884,469	6,753,179		7,411,015			(1,559,398)		49,526,923	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE	12518*PH7 CDX.NA.HY27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021		49,526,923	5.000000 /(CREDIT EVENT)	9,788,171		1,884,469	6,776,943		7,411,015			(1,566,244)		49,526,923	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LK4 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/20/2021		150,000,000	1.000000 /(CREDIT EVENT)	1,879,167		1,141,667	1,186,695		3,407,859			(265,753)		150,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MA5 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,254,444		761,111	798,842		2,271,906			(179,085)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VM9 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/06/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		436,528	197,917	379,780		490,658			(56,748)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VK3 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/09/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		348,611	197,917	304,209		490,658			(44,402)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VL1 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		437,917	197,917	381,833		490,658			(56,084)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LV0 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,218,333		761,111	776,715		2,271,906			(174,083)		100,000,000	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 - CDX.NA.IG29 SR. TRANCHE	12518*UW8 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)		981,667	395,833	853,450		981,316			(128,216)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*JK7 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/01/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	524,653		380,556	274,037		968,502			(89,700)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LE8 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/28/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,158,333		761,111	732,388		2,271,906			(163,867)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*RY8 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	881,111		380,556	715,135		981,316			(124,349)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* ST8 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/08/2017	12/20/2022		100,000,000	1.000000 /(CREDIT EVENT)	1,838,889		761,111	1,525,440		1,962,632			(266,070)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JS0 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	357,639		380,556	222,946		1,135,953			(49,558)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*SM3 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2017	12/20/2022		100,000,000	1.000000 /(CREDIT EVENT)	1,840,000		761,111	1,515,182		1,962,632			(264,040)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LH1 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2016	12/20/2021		30,000,000	1.000000 /(CREDIT EVENT)	396,667		228,333	249,939		681,572			(56,001)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*SC5 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	905,556		380,556	740,292		981,316			(128,869)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*JL5 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2016	12/20/2020		25,000,000	1.000000 /(CREDIT EVENT)	192,535		190,278	101,201		484,251			(33,054)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VN7 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		425,833	197,917	370,282		490,658			(55,551)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*HN3 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/27/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	99,653		380,556	51,015		968,502			(16,478)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SU5 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	923,056		380,556	764,502		981,316			(133,325)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*RZ5 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/16/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	902,500		380,556	738,950		981,316			(128,654)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JN1 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	489,583		380,556	305,508		1,135,953			(68,121)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LF5 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	638,194		380,556	401,952		1,135,953			(90,010)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*SE1 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	916,667		380,556	752,488		981,316			(131,075)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*HM5 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/02/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	149,861		379,167	76,959		968,502			(24,792)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*WC0 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		75,000,000	1.000000 /(CREDIT EVENT)		1,168,750	406,250	1,043,494		1,471,974			(125,256)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VD9 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		407,917	197,917	355,704		490,658			(52,212)		25,000,000	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 - CDX.NA.IG29 SR. TRANCHE	12518* SW1 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/08/2017	12/20/2022		30,000,000	1.000000 /(CREDIT EVENT)	551,667		228,333	457,632		588,790			(79,821)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VZ0 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/28/2018	12/20/2022		80,000,000	1.000000 /(CREDIT EVENT)		1,076,000	433,333	964,100		1,570,106			(111,900)		80,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*WD8 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		389,583	135,417	347,831		490,658			(41,752)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*SB7 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/12/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	881,944		380,556	721,397		981,316			(125,550)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*UX6 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/02/2018	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)		977,500	395,833	849,362		981,316			(128,138)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VC1 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		380,417	197,917	331,750		490,658			(48,667)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*UY4 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)		961,667	395,833	836,086		981,316			(125,581)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VG2 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		412,917	197,917	360,059		490,658			(52,857)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*WA4 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		75,000,000	1.000000 /(CREDIT EVENT)		1,073,333	406,250	958,918		1,471,974			(114,415)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SR2 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/14/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	902,778		380,556	750,498		981,316			(130,913)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*UZ1 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		348,611	197,917	304,209		490,658			(44,402)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SV3 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/15/2017	12/20/2022		30,000,000	1.000000 /(CREDIT EVENT)	527,500		228,333	439,235		588,790			(76,612)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SX9 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		100,000,000	1.000000 /(CREDIT EVENT)	1,876,111		761,111	1,553,809		1,962,632			(271,026)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VF4 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)		841,667	395,833	731,879		981,316			(109,787)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SY7 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	923,056		380,556	764,503		981,316			(133,325)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*RX0 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/04/2017	12/20/2022		60,000,000	1.000000 /(CREDIT EVENT)	1,075,000		456,667	876,096		1,177,579			(152,436)		60,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VB3 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		373,611	197,917	326,002		490,658			(47,609)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VA5 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		458,333	197,917	398,506		490,658			(59,827)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*WB2 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		345,278	135,417	308,481		490,658			(36,797)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*MC1 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	11/15/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,685,419		947,917	1,073,096		2,522,681			(240,805)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*LC2 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	10/31/2016	12/20/2021		75,000,000	1.000000 /(CREDIT EVENT)	890,598		568,750	563,367		1,513,608			(126,098)		75,000,000	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 - CDX.NA.IG26	12518*HS2 CDX.NA.IG.26	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/01/2016	06/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,657,299		947,917	930,410		2,375,556			(247,267)		125,000,000	2	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG26	12518*JH4 CDX.NA.IG.26	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/25/2016	06/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	762,114		379,167	433,369		950,222			(115,578)		50,000,000	2	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*JV3 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	09/20/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,185,872		947,917	733,960		2,522,681			(163,489)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*LP3 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/26/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,638,005		947,917	1,032,129		2,522,681			(231,226)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG26	12518*JJ0 CDX.NA.IG.26	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/31/2016	06/20/2021		25,000,000	1.000000 /(CREDIT EVENT)	369,640		189,583	210,917		475,111			(56,244)		25,000,000	2	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG26	12518*HR4 CDX.NA.IG.26	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/01/2016	06/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,689,272		947,917	948,304		2,375,556			(252,093)		125,000,000	2	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*KH2 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/07/2016	12/20/2021		250,000,000	1.000000 /(CREDIT EVENT)	3,167,238		1,895,833	1,981,425		5,045,361			(443,335)		250,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG26	12518*HT0 CDX.NA.IG.26	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	07/29/2016	06/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,609,651		947,917	903,244		2,375,556			(239,934)		125,000,000	2	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*MD9 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/31/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,208,681		758,333	764,545		2,018,144			(171,166)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27	12518*ME7 CDX.NA.IG.27	DB Part C-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/28/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,206,650		758,333	762,865		2,018,144			(170,776)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE	12518*PE4 CDX.NA.HY27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/12/2017	12/20/2021		49,526,923	5.000000 /(CREDIT EVENT)	9,763,407		1,884,469	6,760,278		7,411,015			(1,561,800)		49,526,923	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*JM3 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/29/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	413,889		380,556	257,952		1,135,953			(57,413)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MH0 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/21/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	638,194		380,556	401,952		1,135,953			(90,010)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MF4 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,325,000		761,111	835,310		2,271,906			(187,174)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*HQ6 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/28/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	149,167		380,556	76,369		968,502			(24,721)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VQ0 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/07/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		434,722	197,917	378,839		490,658			(55,882)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MK3 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/19/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	616,667		380,556	388,021		1,135,953			(86,841)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*SA9 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/16/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	902,500		380,556	738,950		981,316			(128,654)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* TB6 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/15/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	879,167		380,556	732,058		981,316			(127,687)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MB3 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/10/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,505,556		951,389	958,844		2,839,883			(214,841)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	12518*HP8 CDX.NA.IG25 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	07/28/2016	12/20/2020		50,000,000	1.000000 /(CREDIT EVENT)	139,167		380,556	71,256		968,502			(23,058)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LR9 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/31/2016	12/20/2021		100,000,000	1.000000 /(CREDIT EVENT)	1,036,668		761,111	655,963		2,271,906			(146,583)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MG2 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/21/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	638,194		380,556	401,952		1,135,953			(90,010)		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 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)
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LS7 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021		125,000,000	1.000000 /(CREDIT EVENT)	1,656,250		951,389	1,044,140		2,839,883			(233,967)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LQ1 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/20/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	643,056		380,556	404,795		1,135,953			(90,651)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VS6 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		444,028	197,917	386,297		490,658			(57,731)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* SZ4 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/09/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	895,833		380,556	743,557		981,316			(129,664)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VR8 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		431,528	197,917	375,436		490,658			(56,092)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VT4 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		410,417	197,917	357,882		490,658			(52,535)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*MJ6 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/24/2016	12/20/2021		50,000,000	1.000000 /(CREDIT EVENT)	661,111		380,556	416,565		1,135,953			(93,334)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE	12518*PG9 CDX.NA.HY27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/10/2017	12/20/2021		49,526,923	5.000000 /(CREDIT EVENT)	9,809,082		1,884,469	6,775,857		7,411,015			(1,565,618)		49,526,923	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*VP2 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1.000000 /(CREDIT EVENT)		380,417	197,917	331,750		490,658			(48,667)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR TRANCHE	12518*PJ3 CDX.NA.HY27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	04/18/2017	12/20/2021		49,526,923	5.000000 /(CREDIT EVENT)	9,799,727		1,884,469	6,799,933		7,411,015			(1,572,712)		49,526,923	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518*SD3 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	10/12/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	881,944		380,556	721,397		981,316			(125,550)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	12518* TA8 CDX.NA.IG29 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/14/2017	12/20/2022		50,000,000	1.000000 /(CREDIT EVENT)	902,778		380,556	750,499		981,316			(130,913)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	12518*LX6 CDX.NA.IG27 SR. TRANCHE	DB Part C-1	Credit	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/16/2016	12/20/2021		80,000,000	1.000000 /(CREDIT EVENT)	1,008,889		608,889	644,153		1,817,527			(144,467)		80,000,000	1	N/A
0989999. Subtotal - Swaps - Replication - Credit Default										135,603,295	14,283,363	64,120,587	105,068,425	XXX	189,036,668			(22,219,748)		7,302,161,538	XXX	XXX
1029999. Subtotal - Swaps - Replication										135,603,295	14,283,363	64,273,849	105,068,425	XXX	188,404,482			(22,219,748)		7,302,302,204	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												20,662,518	(354,966)	XXX	(55,895,579)	(3,214,593)				34,144,632	XXX	XXX
1169999. Total Swaps - Credit Default										127,225,159	13,685,898	58,820,693	96,283,404	XXX	180,251,647	1,404,517		(20,249,575)		7,302,161,538	XXX	XXX
1179999. Total Swaps - Foreign Exchange												53,756,674	(22,969,335)	XXX	(32,916,699)	(114,099,286)	290,806,151			91,402,906	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										127,225,159	13,685,898	133,239,885	72,959,103	XXX	91,439,369	(115,909,362)	290,806,151	(20,249,575)		7,427,709,076	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	628908CD1 PEP SHOPPING CENTER 4.48% 12/14/2021	BA-1	Currency	BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	07/29/2015	12/14/2021		2,536,643	0.80991				(94,643)		(94,643)	(9,783)	79,715			22,708		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	TCGA II AUD	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/14/2018	11/16/2018		18,151,940	1.37726				74,849		74,849	971	74,212			32,443		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211 TIAA Lux 5 SARL (Erlangen)	BA-1	Commodity	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	12/27/2017	12/21/2018		31,953,229	0.81995				1,319,341		1,319,341	539,893	1,016,583			75,784		0003

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)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6861 ND PROPERTIES ERLANGEN OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	11/18/2015	12/21/2018		2,928,120	0.88794				(110,643)		(110,643)	50,887	100,882			6,945		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	VARIOUS OTHER INVESTED ASSETS	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	08/14/2018	11/16/2018		526,527,625	1.37695				2,301,336		2,301,336	18,677	2,282,659			941,063		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	101 MILLER STREET	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	09/26/2018	10/04/2019		114,874,640	1.37193				293,906		293,906	(44,696)	338,603			577,555		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	VARIOUS OTHER INVESTED ASSETS	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/27/2018	08/02/2019		11,222,282	0.74878				97,216		97,216	20,976	76,239			51,393		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GPB	VARIOUS OTHER INVESTED ASSETS	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/13/2018	11/15/2018		96,150,375	0.78003				(1,794,748)		(1,794,748)	185,785	(1,980,533)			169,971		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	European Cities Fund (ECF)	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/03/2018	07/12/2019		239,514,722	0.83203				2,217,177		2,217,177	1,270,410	946,767			1,059,926		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	VARIOUS OTHER INVESTED ASSETS	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2018	11/16/2018		305,728,589	1.30835				(4,254,413)		(4,254,413)	176,697	(4,431,110)			546,429		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	HEDF 1 (Hines European Development)	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2018	01/11/2019		13,026,730	0.84442				141,659		141,659	2,939	138,720			34,500		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	VARIOUS OTHER INVESTED ASSETS	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/11/2018	10/12/2018		76,680,689	0.84767				1,152,604		1,152,604	(9,024,503)	10,177,107			70,000		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	T-C Pep Holding Sarl	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/26/2018	09/27/2019		26,061,813	0.82527				264,360		264,360	4,738	259,622			129,765		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	VARIOUS OTHER INVESTED ASSETS	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	07/19/2018	07/19/2019		27,257,886	0.83625				100,742		100,742	115,310	(14,568)			122,112		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	Gropius	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/26/2018	09/27/2019		29,758,235	0.82539				297,777		297,777	5,466	292,312			148,170		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8118 Thurrock NA-OIA	BA-1	Currency	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	05/30/2018	05/31/2019		38,975,388	0.73893				962,868		962,868	212,257	750,611			159,116		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Fund NA-OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/23/2018	05/24/2019		2,384,638	106.79500				97,177		97,177	22,277	74,899			9,613		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	80150IA UK SC FUND NA-OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/25/2018	04/26/2019		34,054,152	0.70476				2,414,968		2,414,968	233,539	2,181,429			128,802		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	4563 NORTE NA-OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	06/15/2018	06/14/2019		148,486,218	0.83509				1,221,696		1,221,696	1,123,267	98,428			623,622		0003
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	VARIOUS OTHER INVESTED ASSETS AND COMMON STOCK	BA-1, D2-2	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/13/2018	11/15/2018		488,711,750	0.86963				(6,451,240)		(6,451,240)	1,687,138	(8,138,378)			1,115,021		0003
1229999. Subtotal - Forwards - Hedging Other													251,989	XXX	251,989	(3,407,755)	4,324,199			6,024,938	XXX	XXX
1269999. Subtotal - Forwards													251,989	XXX	251,989	(3,407,755)	4,324,199			6,024,938	XXX	XXX
1399999. Subtotal - Hedging Effective												18,585,430	(13,777,076)	XXX	(78,632,867)		(70,387)			34,377,834	XXX	XXX
1409999. Subtotal - Hedging Other										(8,378,136)	(597,465)	50,380,606	(18,080,257)	XXX	(18,080,257)	(119,317,117)	295,200,737	1,970,173		97,053,976	XXX	XXX
1419999. Subtotal - Replication										135,603,295	14,283,363	64,273,849	105,068,425	XXX	188,404,482			(22,219,748)		7,302,302,204	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										127,225,159	13,685,898	133,239,885	73,211,092	XXX	91,691,358	(119,317,117)	295,130,350	(20,249,575)		7,433,734,014	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 the underlying invested assets
0002	Hedges the credit risk of the underlying invested assets
0003	Hedges the currency risk of the underlying foreign currency denominated invested 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	12,142,874	19,060,476	(16,746,338)		21,891,142	(18,158,875)		184,856,058	175,027,322
BANK OF MONTREAL	NQ0HPCNCCU6TUTQYE16	Y	Y			(8,912,773)			(11,910,428)		484,104	(8,428,669)
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	29,900,000	35,907,473	(3,788,941)	2,218,532	35,907,472	(3,788,941)	2,218,531	4,671,653	4,671,653
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(978,721)			(978,722)			(978,721)
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y		89,716,756	(88,564,202)	1,152,554	95,086,682	(123,620,590)		388,439,838	388,439,838
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(1,884,293)			(1,884,293)			(1,884,293)
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	46,630,000	40,700,478	(15,039,228)		62,652,695	(14,861,537)	1,161,158	1,886,628,012	1,865,659,259
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	26,410,000	24,543,485			24,543,486			3,779,586	1,913,071
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		86,395,979	(121,261,970)		91,361,434	(127,861,198)		994,379,957	959,513,966
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	10,900,000	37,621,132	(30,321,744)		55,597,870	(42,976,187)	1,721,683	1,464,791,940	1,461,191,328
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y		3,778,214	(8,938,732)		4,213,205	(14,858,859)		1,868,181	(3,292,337)
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N			(1,125,982)			(2,590,554)		265,049	(860,933)
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(128,916)			(128,916)			(128,916)
0299999. Total NAIC 1 Designation				125,982,874	337,723,993	(297,691,840)	3,371,086	391,253,986	(363,619,100)	5,101,372	4,930,164,378	4,840,842,568
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	10,710,000	11,104,267	(147,887)	246,380	11,104,267	(147,887)	246,380	1,616,877	1,616,877
ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y	5,150,000	3,531,095			3,531,095			115,451	(1,503,454)
0399999. Total NAIC 2 Designation				15,860,000	14,635,362	(147,887)	246,380	14,635,362	(147,887)	246,380	1,732,328	113,423
0899999. Aggregate Sum of Central Clearing houses				50,318,241	19,080,027	(388,563)		49,957,560	(388,563)		2,501,837,308	2,470,210,531
0999999 - Gross Totals				192,161,115	371,439,382	(298,228,290)	3,617,466	455,846,908	(364,155,550)	5,347,752	7,433,734,014	7,311,166,522
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					371,439,382	(298,228,290)						

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)
CITIGROUP GLOBAL MARKETS INC MBNUM2BPBDO7JBLYG310	Treasury	912810-FM-5	US TREASURY N/B 6.375%	19,646,550	15,000,000	18,969,542	05/15/2030	I
CITIGROUP GLOBAL MARKETS INC MBNUM2BPBDO7JBLYG310	Treasury	912810-RC-4	US TREASURY N/B 6.375%	10,725,391	10,000,000	9,738,182	08/15/2043	I
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RC-4	US TREASURY N/B 6.375%	38,611,406	36,000,000	35,057,455	08/15/2043	I
UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39	Treasury	912810-RC-4	US TREASURY N/B 6.375%	2,145,078	2,000,000	1,947,636	08/15/2043	I
BANK OF MONTREAL NQG6HPCNCCU6TUTQYE16	Cash			11,960,000		11,960,000		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			1,170,000		1,170,000		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			31,350,000		31,350,000		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			2,130,000		2,130,000		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			32,730,000		32,730,000		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			8,570,000		8,570,000		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash			430,000		430,000		V
0199999 - Total				159,468,425	63,000,000	154,052,815	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	Treasury	912828-A7-5	US TREASURY N/B	746,546	747,000	XXX	12/31/2018	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-H8-6	US TREASURY N/B	9,418,587	9,830,000	XXX	01/31/2022	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-P3-8	US TREASURY N/B	334,176	350,000	XXX	01/31/2023	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-N4-8	US TREASURY N/B	633,566	646,000	XXX	12/31/2020	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash		CASH	1,010,000		XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	29,900,000		XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash		CASH	26,410,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash		CASH	10,900,000		XXX		V
THE ROYAL BANK OF SCOTLAND PLC RR3QWICIWWIPCS8A4S074	Cash		CASH	5,150,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash		CASH	10,710,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	46,630,000		XXX		V
UBS SECURITIES LLC SNZ2OJLFK8MNNCLQOF39	Cash		CASH	54,832		XXX		V
CITIGROUP GLOBAL MARKETS INC MBNUM2BPBDO7JBLYG310	Cash		CASH	23,515,455		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash		CASH	26,747,957		XXX		V
0299999 - Total				192,161,119	11,573,000	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			519,840,075	519,840,075	
9099999. Total - Cash (Schedule E Part 1 type)				519,840,075	519,840,075	XXX
	BARCLAYS CAPITAL INC TRIREPO 2.2% 10/1/2018 TSY			100,000,000	100,000,000	10/01/2018
	NOMURA SECURITIES INTERNATIONAL INC TRIREPO 2.25% 10/1/2018 TSY			55,000,000	55,000,000	10/01/2018
	NATWEST MARKETS SECURITIES INC TRIREPO 2.22% 10/1/2018 TSY			125,000,000	125,000,000	10/01/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				280,000,000	280,000,000	XXX
9999999 - Totals				799,840,075	799,840,075	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 94,134,123 Book/Adjusted Carrying Value $ 94,134,123
2. Average balance for the year Fair Value $ 711,425,115 Book/Adjusted Carrying Value $ 711,425,115
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
	Cash			21,210,125	21,210,125	
PPEP5U-R0-8	CREDIT AGRICOLE CORPORATE AND Credit Agricole Corporate 2.24			100,000,000	100,000,000	12/05/2018
9099999. Total - Cash (Schedule E Part 1 type)				121,210,125	121,210,125	XXX
60683C-M5-7	MITTSG Mitsubishi UFJ Trust & Ba CP 1			89,614,269	89,629,500	12/05/2018
83369C-M5-0	SOCGEN Societe Generale SA CP 12/05/2			49,790,235	49,800,486	12/05/2018
86562L-M5-8	SUMIBK Sumitomo Mitsui Banking C CP 1			49,785,040	49,797,778	12/05/2018
30601W-M5-5	FAIRPP Fairway Finance Co LLC CP 12/0			19,913,224	19,919,111	12/05/2018
82124M-M5-6	SRCPP Sheffield Receivables Co CP 12			99,567,820	99,591,944	12/05/2018
67983U-M5-9	OLDLLC Old Line Funding LLC CP 12/05/			99,571,030	99,595,556	12/05/2018
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				408,241,618	408,334,375	XXX
9999999 - Totals				529,451,743	529,544,500	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 529,451,743 — Book/Adjusted Carrying Value $ 529,544,500
2. Average balance for the year — Fair Value $ 525,717,815 — Book/Adjusted Carrying Value $ 525,809,938

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			3,085		9,389,827	4,602,731	17,547,531	XXX
Citibank, N.A.	New Castle, DE					(8,329,108)	(6,574,887)	(6,330,835)	XXX
Citibank, N.A.	New York, NY					14,525,285	12,420,528	23,186,349	XXX
Harris, N.A.	Chicago, IL					773,432	548,853	408,707	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					11,849,384	25,257,904	36,351,366	XXX
JPMorgan Chase Bank, N.A.	New York, NY					(33,620,234)	(72,635,491)	45,402,677	XXX
The Northern Trust Company	Chicago, IL					150,000	150,000	150,000	XXX
Wells Fargo, N.A.	Minneapolis, MN					(14,221,451)	(13,964,038)	(15,670,879)	XXX
Wells Fargo, N.A.	San Francisco, CA					13,562	12,602	26,667	XXX
Beneficial State Bank	Oakland, CA CD Matures June 13, 2019		2.400		74,836	10,298,558	10,298,558	10,298,558	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 1, 2018		1.650		90,551	5,932,893	5,932,893	5,932,893	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 8, 2018		1.650		3,691	247,016	247,016	247,016	XXX
City First Bank of D.C.	Washington, DC CD Matures May 9, 2019		2.450		42,424	4,328,955	4,328,955	4,328,955	XXX
Credit Agricole Corporate	New York, NY CD Matures December 5, 2018		2.240		77,778			50,000,000	XXX
Credit Agricole Corporate	New York, NY CD Matures December 5, 2018		2.240		77,778			50,000,000	XXX
Native American Bank	Denver, CO CD Matures October 25, 2018		1.550		53,906	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	3,085	420,963	5,020,481	(25,692,014)	225,561,365	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	3,085	420,963	5,020,481	(25,692,014)	225,561,365	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	3,085	420,963	5,020,481	(25,692,014)	225,561,365	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
	TREASURY BILL United States Treasury Bi 0 10		09/28/2018	0.000	10/04/2018	29,995,120		4,878
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						29,995,120		4,878
0599999. Total - U.S. Government Bonds						29,995,120		4,878
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 10		09/28/2018	0.000	10/01/2018	348,500,000		53,727
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						348,500,000		53,727
3199999. Total - U.S. Special Revenues Bonds						348,500,000		53,727
	FAIRPP Fairway Finance Co LLC CP 12/0		09/06/2018	0.000	12/05/2018	19,919,111		31,111
	OLDLLC Old Line Funding LLC CP 12/05/		09/06/2018	0.000	12/05/2018	99,595,556		155,556
	SRCPP Sheffield Receivables Co CP 12		09/06/2018	0.000	12/05/2018	99,591,944		156,944
	MITTSG Mitsubishi UFJ Trust & Ba CP 1		09/07/2018	0.000	12/05/2018	89,629,500		136,800
	SOCGEN Societe Generale SA CP 12/05/2		09/06/2018	0.000	12/05/2018	49,800,486		76,736
	SUMIBK Sumitomo Mitsui Banking C CP 1		09/06/2018	0.000	12/05/2018	49,797,778		77,778
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						408,334,375		634,925
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						408,334,375		634,925
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						786,829,495		693,530
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						786,829,495		693,530
8899999 - Total Cash Equivalents						786,829,495		693,530