ANNUAL STATEMENT

OF THE

TIAA-CREF LIFE INSURANCE COMPANY

OF

NEW YORK

IN THE STATE OF

NEW YORK

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2021

LIFE AND ACCIDENT AND HEALTH

2021

6014220212010010 0

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

TIAA-CREF Life Insurance Company

NAIC Group Code 1216 (Current) 1216 (Prior) NAIC Company Code 60142 Employer's ID Number 13-3917848

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

Country of Domicile United States of America

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

Incorporated/Organized 11/20/1996 Commenced Business 12/18/1996

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 Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
StatutoryReporting@tiaa.org (E-mail Address), (FAX Number)

OFFICERS

President & Chief Executive Officer	William Gunnar Griesser	Vice President & Chief Financial Officer	Stacy Koon Eisenhauer
Secretary	Mary Catherine Benedetto	Senior Vice President & Chief Actuary	Christine Ellen Dugan

OTHER

Todd Richard Sagmoe, Vice President, Head of Insurance, Illustration Actuary
Jennifer Christine Sisom, Treasurer

DIRECTORS OR TRUSTEES

Rashmi Dilip Badwe	Nicholas Carl Calarco #	Anne (NMN) Dobkowski
Christine Ellen Dugan	Bradley (NMN) Finkle	William Gunnar Griesser
Mohammad Ali Iqbal #	Eric Thomas Jones	Timothy Wayne Penrose #

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.

William Gunnar Griesser
President & Chief Executive Officer

Mary Catherine Benedetto
Secretary

Stacy Koon Eisenhauer
Vice President & Chief Financial Officer

Subscribed and sworn to before me this 4th day of February, 2022

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.....

VINCENZA IENI
NOTARY PUBLIC-STATE OF NEW YORK
No. 01IE6211858
Qualified in Westchester County
My Commission Expires 09-21-2025

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	12,437,852,575		12,437,852,575	11,168,305,205
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	10,022,110		10,022,110	182,882
	2.2 Common stocks				
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (5,195,529), Schedule E - Part 1), cash equivalents ($ 170,998,870, Schedule E - Part 2) and short-term investments ($ 96,343, Schedule DA)	165,899,684		165,899,684	282,344,073
6.	Contract loans (including $ premium notes)	44,839,263		44,839,263	43,088,814
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	4,644,705		4,644,705	4,666,857
9.	Receivables for securities	5,907,588		5,907,588	142,812
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,669,165,925		12,669,165,925	11,498,730,643
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	90,401,205		90,401,205	90,840,832
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,408,629		2,408,629	2,146,077
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	53,902,738	33,923,940	19,978,798	20,125,589
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	10,736,246		10,736,246	1,956,512
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	2,761,997		2,761,997	2,574,322
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	51,818,591	34,404,672	17,413,919	17,788,134
19.	Guaranty funds receivable or on deposit	151,012		151,012	164,719
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	6,573,974	25,642	6,548,332	19,893,537
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,887,920,317	68,354,254	12,819,566,063	11,654,220,365
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,806,546,351		4,806,546,351	4,106,499,075
28.	Total (Lines 26 and 27)	17,694,466,668	68,354,254	17,626,112,414	15,760,719,440
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Sundry receivables	6,573,974	25,642	6,548,332	19,893,537
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	6,573,974	25,642	6,548,332	19,893,537

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 Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 3,795,289,576 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 258,650,511 Modco Reserve)	3,795,289,576	3,750,734,732
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	8,026,651,459	6,961,430,611
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	11,671,415	11,769,754
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	136,309	115,087
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 $ 8,603,389 ceded	8,603,389	9,225,696
	9.4 Interest maintenance reserve (IMR, Line 6)	39,155,210	32,340,802
10.	Commissions to agents due or accrued-life and annuity contracts $ 554,539 accident and health $ and deposit-type contract funds $	554,359	638,187
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)		
13.	Transfers to Separate Accounts due or accrued (net) (including $ (4,113,955) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,609,690)	(8,854,368)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)		
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	5,990,028	6,702,644
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	941,689	544,530
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	18,288,460	17,061,398
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	64,957,502	56,001,515
	24.02 Reinsurance in unauthorized and certified ($) companies	12,250,539	650,619
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	11,695,986	8,421,917
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	757,745	110,375
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,989,333,976	10,846,893,499
27.	From Separate Accounts Statement	4,795,121,837	4,095,042,573
28.	Total liabilities (Lines 26 and 27)	16,784,455,813	14,941,936,072
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		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	777,500,000	777,500,000
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	61,656,601	38,783,368
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 $ 11,424,513 in Separate Accounts Statement)	839,156,601	816,283,368
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	841,656,601	818,783,368
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	17,626,112,414	15,760,719,440
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	757,745	110,375
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	757,745	110,375
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	433,578,496	368,301,383
2.	Considerations for supplementary contracts with life contingencies	2,647,241	1,743,154
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	357,770,639	351,245,443
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	4,843,468	2,518,607
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	687,260	(357,077)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	9,731,831	10,615,435
7.	Reserve adjustments on reinsurance ceded	(7,467,539)	(8,866,705)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,252,437	18,874,139
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	201,576	173,920
9.	Total (Lines 1 to 8.3)	823,245,409	744,248,299
10.	Death benefits	31,330,482	26,190,989
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	103,186,424	69,715,196
13.	Disability benefits and benefits under accident and health contracts	441,685	386,020
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	209,447,009	206,907,671
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	90,088,139	113,162,353
18.	Payments on supplementary contracts with life contingencies	758,996	561,514
19.	Increase in aggregate reserves for life and accident and health contracts	46,123,079	(186,638,577)
20.	Totals (Lines 10 to 19)	481,375,814	230,285,166
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	5,648,518	7,531,245
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	63,617,421	65,848,136
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	7,389,105	7,451,908
25.	Increase in loading on deferred and uncollected premiums	912,485	630,698
26.	Net transfers to or (from) Separate Accounts net of reinsurance	58,876,840	44,786,180
27.	Aggregate write-ins for deductions	53,455,100	52,841,778
28.	Totals (Lines 20 to 27)	671,275,283	409,375,111
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	151,970,126	334,873,188
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	151,970,126	334,873,188
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	29,067,256	18,633,673
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	122,902,870	316,239,515
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,174,830 (excluding taxes of $ 3,098,929 transferred to the IMR)	(1,093,131)	(4,720,931)
35.	Net income (Line 33 plus Line 34)	121,809,739	311,518,584
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	818,783,368	510,536,606
37.	Net income (Line 35)	121,809,739	311,518,584
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 302,238	1,136,990	
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	3,346,332	(48,431,979)
41.	Change in nonadmitted assets	(2,112,908)	49,926,922
42.	Change in liability for reinsurance in unauthorized and certified companies	(11,599,920)	4,216,864
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	1,568,234	(4,573,851)
44.	Change in asset valuation reserve	(8,955,986)	(3,320,769)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement	(719,248)	(1,089,009)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	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	(81,600,000)	
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	22,873,233	308,246,762
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	841,656,601	818,783,368
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	201,576	173,920
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	201,576	173,920
2701.	Miscellaneous deductions	53,455,100	52,841,778
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	53,455,100	52,841,778
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	435,900,841	370,066,838
2.	Net investment income	362,284,721	338,936,436
3.	Miscellaneous income	31,657,866	30,940,917
4.	Total (Lines 1 through 3)	829,843,428	739,944,191
5.	Benefit and loss related payments	416,204,502	363,787,078
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	57,632,162	43,976,708
7.	Commissions, expenses paid and aggregate write-ins for deductions	76,745,552	80,840,419
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ 3,610,041 tax on capital gains (losses)	34,053,631	18,764,060
10.	Total (Lines 5 through 9)	584,635,847	507,368,265
11.	Net cash from operations (Line 4 minus Line 10)	245,207,581	232,575,926
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,222,344,667	1,131,646,067
	12.2 Stocks		
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,022	12,266
	12.7 Miscellaneous proceeds		1,805,457
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,222,348,689	1,133,463,790
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,697,286,216	3,619,358,788
	13.2 Stocks	8,400,000	
	13.3 Mortgage loans		
	13.4 Real estate		
	13.5 Other invested assets		
	13.6 Miscellaneous applications	7,466,527	15,339,667
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,713,152,743	3,634,698,455
14.	Net increase (decrease) in contract loans and premium notes	1,750,449	3,262,251
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(492,554,503)	(2,504,496,916)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	192,557,582	2,307,362,446
	16.5 Dividends to stockholders	81,600,000	
	16.6 Other cash provided (applied)	19,944,950	(32,476,146)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	130,902,532	2,274,886,300
	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)	(116,444,390)	2,965,310
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	282,344,073	279,378,763
	19.2 End of year (Line 18 plus Line 19.1)	165,899,684	282,344,073

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

20.0001. Exchange/restructure/transfer of bond investments	58,809,484	213,446,281
20.0002. Capitalized interest	2,682,496	2,876,981
20.0003. Interest credited on deposit type contracts	89,488,081	112,220,476
20.0004. Deposits of bond investments on deposit-type contracts	783,823,641	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	433,578,496	134,370,880	28,234,911	270,972,705					
2.	Considerations for supplementary contracts with life contingencies	2,647,241	XXX	XXX	2,647,241		XXX	XXX		XXX
3.	Net investment income	357,770,639	112,164,847	14,788,461	48,089,792	182,727,539				
4.	Amortization of Interest Maintenance Reserve (IMR)	4,843,468	1,208,259	140,860	1,343,110	2,151,239				
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	687,260			687,260			XXX		
6.	Commissions and expense allowances on reinsurance ceded	9,731,831	7,725,491	2,006,340				XXX		
7.	Reserve adjustments on reinsurance ceded	(7,467,539)	(2,124,801)	(5,342,738)				XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,252,437	2,842,777	3,573,438	14,836,222			XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	201,576	17,673	754	183,096	53				
9.	Totals (Lines 1 to 8.3)	823,245,409	256,205,126	43,402,026	338,759,426	184,878,831				
10.	Death benefits	31,330,482	25,615,698	5,714,784			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	103,186,424	XXX	XXX	103,186,424		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	441,685	441,685					XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	209,447,009	44,974,602	8,233,664	156,238,743		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	90,088,139	407,527	3,713	4,189,553	85,487,346		XXX		
18.	Payments on supplementary contracts with life contingencies	758,996			758,996		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	46,123,079	76,861,066	7,003,226	(37,741,213)			XXX		
20.	Totals (Lines 10 to 19)	481,375,814	148,300,578	20,955,387	226,632,503	85,487,346		XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,648,518	1,741,358	3,907,160						XXX
22.	Commissions and expense allowances on reinsurance assumed							XXX		
23.	General insurance expenses and fraternal expenses	63,617,421	27,012,280	3,022,227	9,784,250	23,919,704	(121,040)			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	7,389,105	5,062,292	706,420	1,305,089	214,936	100,368			
25.	Increase in loading on deferred and uncollected premiums	912,485	912,485					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	58,876,840	21,456,128	5,246,095	32,174,617			XXX		
27.	Aggregate write-ins for deductions	53,455,100	4,663	601	53,441,125	8,711				
28.	Totals (Lines 20 to 27)	671,275,283	204,489,784	33,837,890	323,337,584	109,630,697	(20,672)			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	151,970,126	51,715,342	9,564,136	15,421,842	75,248,134	20,672			
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	151,970,126	51,715,342	9,564,136	15,421,842	75,248,134	20,672			
32.	Federal income taxes incurred (excluding tax on capital gains)	29,067,256	9,668,493	1,788,072	2,883,205	14,723,621	3,865			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	122,902,870	42,046,849	7,776,064	12,538,637	60,524,513	16,807			
34.	Policies/certificates in force end of year	99,190	87,623	2,140	9,427			XXX		
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	201,576	17,673	754	183,096	53				
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	201,576	17,673	754	183,096	53				
2701.	Miscellaneous deductions	53,455,100	4,663	601	53,441,125	8,711				
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	53,455,100	4,663	601	53,441,125	8,711				

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	134,370,880			31,992,252		61,504,836			40,873,792			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	112,164,847			8,977,802		88,802,618			14,384,427			
4.	Amortization of Interest Maintenance Reserve (IMR)	1,208,259			96,159		957,388			154,712			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	7,725,491			6,844,894		517,197			363,400			
7.	Reserve adjustments on reinsurance ceded	(2,124,801)					(1,979,854)			(144,947)			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,842,777			138,217		1,612,605			1,091,955			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	17,673			4,276		12,034			1,363			
9.	Totals (Lines 1 to 8.3)	256,205,126			48,053,600		151,426,824			56,724,702			
10.	Death benefits	25,615,698			16,925,867		4,836,492			3,853,339			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	441,685			441,685								
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	44,974,602					32,931,265			12,043,337			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	407,527			341,379		64,331			1,817			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	76,861,066			6,043,667		62,548,765			8,268,634			
20.	Totals (Lines 10 to 19)	148,300,578			23,752,598		100,380,853			24,167,127			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,741,358			115,396		1,007,715			618,247			XXX
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	27,012,280			2,329,386		21,177,951			3,504,943			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,062,292			436,543		3,968,898			656,851			
25.	Increase in loading on deferred and uncollected premiums	912,485			912,485								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	21,456,128					(30,188)			21,486,316			
27.	Aggregate write-ins for deductions	4,663			254		3,800			609			
28.	Totals (Lines 20 to 27)	204,489,784			27,546,662		126,509,029			50,434,093			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	51,715,342			20,506,938		24,917,795			6,290,609			
30.	Dividends to policyholders and refunds to members												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	51,715,342			20,506,938		24,917,795			6,290,609			
32.	Federal income taxes incurred (excluding tax on capital gains)	9,668,493			3,833,895		4,658,531			1,176,067			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	42,046,849			16,673,043		20,259,264			5,114,542			
34.	Policies/certificates in force end of year	87,623			74,586		8,867			4,170			
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	17,673			4,276		12,034			1,363			
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	17,673			4,276		12,034			1,363			
2701.	Miscellaneous deductions	4,663			254		3,800			609			
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	4,663			254		3,800			609			

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	28,234,911			15,010,818		13,224,093			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	14,788,461			11,824,318		2,964,143			
4.	Amortization of Interest Maintenance Reserve (IMR)	140,860			112,671		28,189			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	2,006,340			1,044,302		962,038			
7.	Reserve adjustments on reinsurance ceded	(5,342,738)			(4,602,936)		(739,802)			
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,573,438					3,573,438			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	754			754					
9.	Totals (Lines 1 to 8.3)	43,402,026			23,389,927		20,012,099			
10.	Death benefits	5,714,784			2,685,398		3,029,386			
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	8,233,664			6,508,893		1,724,771			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	3,713					3,713			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	7,003,226			5,392,062		1,611,164			
20.	Totals (Lines 10 to 19)	20,955,387			14,586,353		6,369,034			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,907,160			1,938,055		1,969,105			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	3,022,227			2,417,414		604,813			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	706,420			565,050		141,370			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	5,246,095					5,246,095			
27.	Aggregate write-ins for deductions	601			601					
28.	Totals (Lines 20 to 27)	33,837,890			19,507,473		14,330,417			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	9,564,136			3,882,454		5,681,682			
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,564,136			3,882,454		5,681,682			
32.	Federal income taxes incurred (excluding tax on capital gains)	1,788,072			725,848		1,062,224			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,776,064			3,156,606		4,619,458			
34.	Policies/certificates in force end of year	2,140			1,042		1,098			
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	754			754					
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	754			754					
2701.	Miscellaneous deductions	601			601					
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	601			601					

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	270,972,705	116,273		270,856,432			
2.	Considerations for supplementary contracts with life contingencies	2,647,241	XXX	XXX	XXX	XXX	2,647,241	XXX
3.	Net investment income	48,089,792	(23,081)		37,770,832		2,470,880	7,871,161
4.	Amortization of Interest Maintenance Reserve (IMR)	1,343,110	4,359		1,226,860		26,733	85,158
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	687,260	687,260					
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	14,836,222	1,000		14,812,183			23,039
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	183,097			182,983			114
9.	Totals (Lines 1 to 8.3)	338,759,427	785,811		324,849,290		5,144,854	7,979,472
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	103,186,424	342,504		94,788,440		6,678,887	1,376,593
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	156,238,743	1,256,234		154,982,509			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	4,189,553	9,856		74,271		4,539	4,100,887
18.	Payments on supplementary contracts with life contingencies	758,996			272,600		486,396	
19.	Increase in aggregate reserves for life and accident and health contracts	(37,741,213)	319,852		(36,862,814)		(1,198,251)	
20.	Totals (Lines 10 to 19)	226,632,503	1,928,446		213,255,006		5,971,571	5,477,480
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	9,784,250	9,605		9,336,835		437,810	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,305,089	8,374		1,178,600		118,115	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	32,174,617	(1,893,311)		36,314,025		(2,301,237)	55,140
27.	Aggregate write-ins for deductions	53,441,125	158,935		53,649,836			(367,646)
28.	Totals (Lines 20 to 27)	323,337,584	212,049		313,734,302		4,226,259	5,164,974
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	15,421,843	573,762		11,114,988		918,595	2,814,498
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	15,421,843	573,762		11,114,988		918,595	2,814,498
32.	Federal income taxes incurred (excluding tax on capital gains)	2,883,205	107,268		2,078,013		171,737	526,187
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,538,638	466,494		9,036,975		746,858	2,288,311
34.	Policies/certificates in force end of year	9,427	59		8,947		421	
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	183,097			182,983			114
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	183,097			182,983			114
2701.	Miscellaneous deductions	53,441,125	158,935		53,649,836			(367,646)
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	53,441,125	158,935		53,649,836			(367,646)

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	182,727,539						182,727,539
4.	Amortization of Interest Maintenance Reserve (IMR)	2,151,239						2,151,239
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
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							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	53						53
9.	Totals (Lines 1 to 8.3)	184,878,831						184,878,831
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	85,487,346						85,487,346
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)	85,487,346						85,487,346
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	23,919,704						23,919,704
24.	Insurance taxes, licenses and fees, excluding federal income taxes	214,936						214,936
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	8,711						8,711
28.	Totals (Lines 20 to 27)	109,630,697						109,630,697
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	75,248,134						75,248,134
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	75,248,134						75,248,134
32.	Federal income taxes incurred (excluding tax on capital gains)	14,723,621						14,723,621
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	60,524,513						60,524,513
34.	Policies/certificates in force end of year							
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	53						53
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	53						53
2701.	Miscellaneous deductions	8,711						8,711
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	8,711						8,711

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts													
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income													
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
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													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)													
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts													
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts													
20.	Totals (Lines 10 to 19)													
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	(121,040)											(121,040)	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	100,368											100,368	
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	(20,672)											(20,672)	
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	20,672											20,672	
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	20,672											20,672	
32.	Federal income taxes incurred (excluding tax on capital gains)	3,865											3,865	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	16,807											16,807	
34.	Policies/certificates in force end of year													
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE [a]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life [b] (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	2,129,869,652			183,960,056		1,668,698,987			277,210,609			
2. Tabular net premiums or considerations	205,206,077			88,311,428		69,886,280			47,008,369			
3. Present value of disability claims incurred	56,444			56,444								
4. Tabular interest	69,828,995			7,209,063		53,741,105			8,878,827			
5. Tabular less actual reserve released	459,160			459,160								
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(33,523,065)					(22,104,499)			(11,418,566)			
8. Totals (Lines 1 to 7)	2,371,897,263			279,996,151		1,770,221,873			321,679,239			
9. Tabular cost	80,928,276			80,928,276								
10. Reserves released by death	5,322,204			494,989		3,883,488			943,727			
11. Reserves released by other terminations (net)	57,123,995			8,127,478		35,090,634			13,905,883			
12. Annuity, supplementary contract and disability payments involving life contingencies	441,685			441,685								
13. Net transfers to or (from) Separate Accounts	21,350,386								21,350,386			
14. Total Deductions (Lines 9 to 13)	165,166,546			89,992,428		38,974,122			36,199,996			
15. Reserve December 31 of current year	2,206,730,717			190,003,723		1,731,247,751			285,479,243			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	1,997,831,512					1,718,078,214			279,753,298			
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,997,831,512					1,718,078,214			279,753,298			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	430,788,651				344,683,406	86,105,245			
2. Tabular net premiums or considerations	45,238,859				24,928,475	20,310,384			
3. Present value of disability claims incurred									
4. Tabular interest	12,371,365				9,791,096	2,580,269			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(28,399,734)				(15,735,858)	(12,663,876)			
8. Totals (Lines 1 to 7)	459,999,141				363,667,119	96,332,022			
9. Tabular cost									
10. Reserves released by death	1,235,908				383,589	852,319			
11. Reserves released by other terminations (net)	16,544,097				13,208,063	3,336,034			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	4,427,259					4,427,259			
14. Total Deductions (Lines 9 to 13)	22,207,264				13,591,652	8,615,612			
15. Reserve December 31 of current year	437,791,877				350,075,467	87,716,410			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	420,490,263				339,627,863	80,862,400			
17. Amount Available for Policy Loans Based upon Line 16 CSV	420,490,263				339,627,863	80,862,400			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,190,076,430	4,911,428		1,138,350,842		46,814,160	
2.	Tabular net premiums or considerations	273,619,946	116,273		270,856,432		2,647,241	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	53,882,687	434,078		51,523,498		1,925,111	
5.	Tabular less actual reserve released	(20,501,294)			(20,596,951)		95,657	
6.	Increase in reserve on account of change in valuation basis	(1,568,262)			(1,568,262)			
7.	Other increases (net)	(53,669,016)	(157,506)		(53,581,008)		69,498	
8.	Totals (Lines 1 to 7)	1,441,840,491	5,304,273		1,384,984,551		51,551,667	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	258,813,467	1,966,303		249,409,281		7,437,883	
13.	Net transfers to or (from) Separate Accounts	32,260,070	(1,893,311)		35,655,505		(1,502,124)	
14.	Total Deductions (Lines 9 to 13)	291,073,537	72,992		285,064,786		5,935,759	
15.	Reserve December 31 of current year	1,150,766,954	5,231,281		1,099,919,765		45,615,908	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,028,902,605	5,016,662		1,023,348,595		537,348	
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 6,290,663	6,139,447
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 361,375,961	361,141,683
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 179,492	179,492
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5	Contract loans	2,058,147	2,016,735
6	Cash, cash equivalents and short-term investments	(e) 39,010	26,289
7	Derivative instruments	(f)	
8.	Other invested assets	337,598	337,598
9.	Aggregate write-ins for investment income	1,226,172	1,226,172
10.	Total gross investment income	371,507,043	371,067,416
11.	Investment expenses		(g) 13,076,529
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 79,780
13.	Interest expense		(h) 140,467
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		13,296,777
17.	Net investment income (Line 10 minus Line 16)		357,770,639
	DETAILS OF WRITE-INS		
0901.	Commitment and other fees	1,226,172	1,226,172
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	1,226,172	1,226,172
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 4,717,719 accrual of discount less $ 11,452,518 amortization of premium and less $ 6,491,481 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 20,753 accrual of discount less $ 85,125 amortization of premium and less $ 4,563 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	15,882,473	(1,047,991)	14,834,482		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				1,439,228	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	4,022		4,022		
7.	Derivative instruments					
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	15,886,495	(1,047,991)	14,838,504	1,439,228	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	197,152,760		3,442,417	189,737,914		3,972,428						
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	252					252						
6.4 Net	197,152,508		3,442,417	189,737,914		3,972,177						
7. Line 5 + Line 6.4	197,152,508		3,442,417	189,737,914		3,972,177						
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	197,152,760		3,442,417	189,737,914		3,972,428						
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	252					252						
9.4 Net (Line 7 - Line 8)	197,152,508		3,442,417	189,737,914		3,972,177						
SINGLE												
10. Single premiums and considerations:												
10.1 Direct												
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net												
RENEWAL												
11. Uncollected	1,324,996		1,324,996									
12. Deferred and accrued	19,990,431		19,990,431									
13. Deferred, accrued and uncollected:												
13.1 Direct	21,315,427		21,315,427									
13.2 Reinsurance assumed												
13.3 Reinsurance ceded												
13.4 Net (Line 11 + Line 12)	21,315,427		21,315,427									
14. Advance	136,309		136,309									
15. Line 13.4 - Line 14	21,179,118		21,179,118									
16. Collected during year:												
16.1 Direct	326,323,767		192,942,364	81,234,791		45,239,846				6,906,766		
16.2 Reinsurance assumed												
16.3 Reinsurance ceded	89,739,723		61,855,846			20,977,111				6,906,766		
16.4 Net	236,584,044		131,086,518	81,234,791		24,262,735						
17. Line 15 + Line 16.4	257,763,162		152,265,637	81,234,791		24,262,735						
18. Prior year (uncollected + deferred and accrued - advance)	21,337,174		21,337,174									
19. Renewal premiums and considerations:												
19.1 Direct	326,130,642		192,784,308	81,234,791		45,239,846				6,871,698		
19.2 Reinsurance assumed												
19.3 Reinsurance ceded	89,704,655		61,855,846			20,977,111				6,871,698		
19.4 Net (Line 17 - Line 18)	236,425,988		130,928,462	81,234,791		24,262,735						
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	523,283,402		196,226,725	270,972,705		49,212,274				6,871,698		
20.2 Reinsurance assumed												
20.3 Reinsurance ceded	89,704,906		61,855,846			20,977,363				6,871,698		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	433,578,496		134,370,879	270,972,705		28,234,911						

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded												
23.2 Reinsurance assumed												
23.3 Net ceded less assumed												
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	9,731,831		7,725,491			2,006,339						
25.2 Reinsurance assumed												
25.3 Net ceded less assumed	9,731,831		7,725,491			2,006,339						
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	9,731,830		7,725,491			2,006,339						
26.2 Reinsurance assumed (Page 6, Line 22)												
26.3 Net ceded less assumed	9,731,830		7,725,491			2,006,339						
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	3,590					3,590						
28. Single												
29. Renewal	5,644,928		1,741,358			3,903,570						
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	5,648,518		1,741,358			3,907,160						

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	1,346,643				569,622		1,916,265
2. Salaries and wages	16,670,355				9,042,178		25,712,533
3.11 Contributions for benefit plans for employees	2,482,049				609,813		3,091,863
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	119,350				(1,229)		118,121
3.32 Other agent welfare							
4.1 Legal fees and expenses	33,813				5,544		39,358
4.2 Medical examination fees	418,810						418,810
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	1,050,359				76,686		1,127,045
4.5 Expense of investigation and settlement of policy claims	147				8		155
5.1 Traveling expenses	35,711				30,209		65,919
5.2 Advertising	398,079				2,148		400,227
5.3 Postage, express, telegraph and telephone	739,823				(12,342)		727,481
5.4 Printing and stationery	116,634				(81)		116,553
5.5 Cost or depreciation of furniture and equipment	846				63		909
5.6 Rental of equipment	333,401				25,312		358,712
5.7 Cost or depreciation of EDP equipment and software	4,423,681				(13,080)		4,410,601
6.1 Books and periodicals	4,616				(55)		4,561
6.2 Bureau and association fees	274,039				(11,360)		262,679
6.3 Insurance, except on real estate	117,946				11,546		129,492
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	829,485				4,597		834,082
6.6 Sundry general expenses	2,740,539				987,547		3,728,086
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ $ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	9,361				813		10,173
9.2 Investment expenses not included elsewhere	12,814				(270)		12,544
9.3 Aggregate write-ins for expenses	31,579,962		(121,040)		1,748,860		33,207,782
10. General expenses incurred	63,738,461		(121,040)		13,076,529	(b)	(a) 76,693,951
11. General expenses unpaid Dec. 31, prior year							
12. General expenses unpaid Dec. 31, current year							
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	63,738,461		(121,040)		13,076,529		76,693,951
DETAILS OF WRITE-INS							
09.301. GFA Distribution	21,435,425						21,435,425
09.302. Temporary Help	5,569,465				415,505		5,984,971
09.303. Fees to Consultants	2,959,010				1,336,773		4,295,782
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	1,616,062		(121,040)		(3,418)		1,491,605
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	31,579,962		(121,040)		1,748,860		33,207,782

(a) Includes management fees of $ to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $

5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	823,706			77,583		901,289
3. State taxes on premiums	4,511,917	103,229				4,615,146
4. Other state taxes, including $ for employee benefits	982,577	(2,791)		(2,295)		977,491
5. U.S. Social Security taxes	946,032	(69)		4,492		950,455
6. All other taxes	24,505					24,505
7. Taxes, licenses and fees incurred	7,288,737	100,368		79,780		7,468,885
8. Taxes, licenses and fees unpaid Dec. 31, prior year						
9. Taxes, licenses and fees unpaid Dec. 31, current year						
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	7,288,737	100,368		79,780		7,468,885

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	80 CSO 4.5% CRVM ALB NS CNF 2001-2005	120,455,283		120,455,283		
0100002.	80 CSO 4.5% CRVM ALB SM CNF 2001-2005	598,213		598,213		
0100003.	2001 CSO SEL & UL 4.5% CRVM ALB SM CNF 2005-2005	23,043		23,043		
0100004.	2001 CSO SEL & UL 4.5% CRVM ALB NS CNF 2005-2005	11,135,873		11,135,873		
0100005.	2001 CSO SEL & UL 4% CRVM ALB NS CNF 2006-2012	217,054,005		217,054,005		
0100006.	2001 CSO SEL & UL 4% CRVM ALB SM CNF 2006-2012	1,172,986		1,172,986		
0100007.	2001 CSO 3.5% CRVM ALB NS CNF 2013-2019	206,432,598		206,432,598		
0100008.	2001 CSO 3.5% CRVM ALB SM CNF 2013-2019	1,307,056		1,307,056		
0100009.	2001 CSO 3.5% CRVM ANB NS CNF 2013-2019	52,130,329		52,130,329		
0100010.	2001 CSO 3.5% CRVM ANB SM CNF 2013-2019	1,005,613		1,005,613		
0100011.	2017 CSO 3.5% CRVM ALB NS CNF 2019-2019	17,774,336		17,774,336		
0100012.	2017 CSO 3.5% CRVM ALB SM CNF 2019-2019	168,153		168,153		
0100013.	80 CSO 4.5% CRVM ALB IDB (ISL) 2000-2005	41,569,312		41,569,312		
0100014.	80 CSO 4% CRVM ALB IDB (ISL) 2006-2008	31,459,460		31,459,460		
0100015.	2001 CSO 4% CRVM ALB IDB (ISL) 2008-2012	206,747,661		206,747,661		
0100016.	2001 CSO 3.5% CRVM ALB IDB (ISL) 2013-2019	1,584,990,909		1,584,990,909		
0100017.	2017 CSO 3.5% CRVM ALB IDB (ISL) 2020-2020	151,096		151,096		
0100018.	2017 CSO 3% CRVM ALB IDB (ISL) 2021-2021	196,724		196,724		
0100019.	2001 CSO 4% CRVM ANB IDB (ISL) 2012-2012	41,044,163		6,127,413		34,916,750
0100020.	2001 CSO 3.5% CRVM ANB IDB (ISL) 2013-2019	541,089,573		139,278,867		401,810,706
0199997.	Totals (Gross)	3,076,506,386		2,639,778,930		436,727,456
0199998.	Reinsurance ceded	466,600,507		466,500,628		99,879
0199999.	Life Insurance: Totals (Net)	2,609,905,879		2,173,278,302		436,627,577
0200001.	VM-21/NY Reg 213 Base Reserve: 1983A MOST RECENT DECLARATION (3.00%) (DEF,NFI) 2021-2021	47,486,414	XXX	47,486,414	XXX	
0200002.	VM-21/NY Reg 213 Base Reserve: A-2000 MOST RECENT DECLARATION (3.00%) (DEF,NFI) 2021-2021	971,472,180	XXX	971,472,180	XXX	
0200003.	VM-21/NY Reg 213 Base Reserve: 2012 IAR MOST RECENT DECLARATION (3.00%) (DEF,NFI) 2021-2021	4,390,028	XXX	4,390,028	XXX	
0200004.	A-2000 MOST RECENT DECLARATION (3.25%) (<1yr) ANB (DEF,NFI) 2021-2021	3,831,604	XXX	3,831,604	XXX	
0200005.	A-2000 MOST RECENT DECLARATION (4.00%,3.50%) (5yr) ANB (DEF,NFI) 2018-2018	393,372	XXX	393,372	XXX	
0200006.	A-2000 MOST RECENT DECLARATION (4.00%,3.75%) (5yr) ANB (DEF,NFI) 2019-2019	567,337	XXX	567,337	XXX	
0200007.	A-2000 MOST RECENT DECLARATION (3.25%,3.25%) (5yr) ANB (DEF,NFI) 2020-2020	105,564	XXX	105,564	XXX	
0200008.	A-2000 MOST RECENT DECLARATION (3.00%,3.00%) (5yr) ANB (DEF,NFI) 2021-2021	74,218	XXX	74,218	XXX	
0200009.	A-2000 6.75% CARVM ANB (IMM,FI) 2001-2001	932,059	XXX	932,059	XXX	
0200010.	A-2000 6.5% CARVM ANB (IMM,FI) 2002-2002	1,537,671	XXX	1,537,671	XXX	
0200011.	A-2000 6% CARVM ANB (IMM,FI) 2003-2009	2,495,610	XXX	2,495,610	XXX	
0200012.	A-2000 5.5% CARVM ANB (IMM,FI) 2008-2008	3,744,228	XXX	3,744,228	XXX	
0200013.	A-2000 5.25% CARVM ANB (IMM,FI) 2005-2010	3,911,280	XXX	3,911,280	XXX	
0200014.	A-2000 5% CARVM ANB (IMM,FI) 2011-2011	4,033,384	XXX	4,033,384	XXX	
0200015.	A-2000 4.25% CARVM ANB (IMM,FI) 2012-2012	2,402,690	XXX	2,402,690	XXX	
0200016.	A-2000 4% CARVM ANB (IMM,FI) 2013-2013	2,805,722	XXX	2,805,722	XXX	
0200017.	A-2000 4.5% CARVM ANB (IMM,FI) 2006-2014	3,287,618	XXX	3,287,618	XXX	
0200018.	2012 IAR 4% CARVM ANB (IMM,FI) 2015-2019	21,033,001	XXX	21,033,001	XXX	
0200019.	2012 IAR 3.75% CARVM ANB (IMM,FI) 2017-2019	22,675,304	XXX	22,675,304	XXX	
0200020.	2012 IAR 2.75% CARVM ANB (IMM, FI) 2018-2021	1,653,227	XXX	1,653,227	XXX	
0200021.	2012 IAR 3.00% CARVM ANB (IMM, FI) 2018-2020	2,457,283	XXX	2,457,283	XXX	
0200022.	2012 IAR 3.25% CARVM ANB (IMM, FI) 2018-2019	2,404,842	XXX	2,404,842	XXX	
0200023.	2012 IAR 3.50% CARVM ANB (IMM, FI) 2018-2019	6,133,211	XXX	6,133,211	XXX	
0200024.	2012 IAR 2.50% CARVM ANB (IMM, FI) 2019-2021	4,945,943	XXX	4,945,943	XXX	
0200025.	2012 IAR 1.25% CARVM ANB (IMM, FI) 2020-2021	1,412,032	XXX	1,412,032	XXX	
0200026.	2012 IAR 1.50% CARVM ANB (IMM, FI) 2020-2021	4,617,927	XXX	4,617,927	XXX	
0200027.	2012 IAR 1.75% CARVM ANB (IMM, FI) 2020-2021	12,900,999	XXX	12,900,999	XXX	
0200028.	2012 IAR 2.25% CARVM ANB (IMM, FI) 2020-2021	6,032,008	XXX	6,032,008	XXX	
0200029.	2012 IAR 2.00% CARVM ANB (IMM, FI) 2021-2021	2,006,597	XXX	2,006,597	XXX	
0299997.	Totals (Gross)	1,141,743,353	XXX	1,141,743,353	XXX	
0299998.	Reinsurance ceded		XXX		XXX	
0299999.	Annuities: Totals (Net)	1,141,743,353	XXX	1,141,743,353	XXX	
0300001.	A-2000 6.75% CARVM ANB (IMM,FI) 2001-2001					
0300002.	A-2000 6.5% CARVM ANB (IMM,FI) 2002-2002	53,252		53,252		
0300003.	A-2000 5.25% CARVM ANB (IMM,FI) 2005-2010	506,801		506,801		
0300004.	A-2000 5% CARVM ANB (IMM,FI) 2011-2011	398,710		398,710		
0300005.	A-2000 4.25% CARVM ANB (IMM,FI) 2012-2012	270,192		270,192		
0300006.	A-2000 4% CARVM ANB (IMM,FI) 2013-2013	44,355		44,355		
0300007.	2012 IAR 4% CARVM ANB (IMM,FI) 2015-2019	1,497,179		1,497,179		
0300008.	2012 IAR 3.75% CARVM ANB (IMM,FI) 2017-2019	759,687		759,687		
0300009.	2012 IAR 2.75% CARVM ANB (IMM, FI) 2018-2021					
0300010.	2012 IAR 3.00% CARVM ANB (IMM, FI) 2018-2020	737,858		737,858		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300011. 2012 IAR 3.25% CARVM ANB (IMM, FI) 2018-2019	228,534		228,534		
0300012. 2012 IAR 3.50% CARVM ANB (IMM, FI) 2018-2019	354,559		354,559		
0300013. 2012 IAR 2.50% CARVM ANB (IMM, FI) 2019-2021	873,195		873,195		
0300014. 2012 IAR 1.25% CARVM ANB (IMM, FI) 2020-2021	101,049		101,049		
0300015. 2012 IAR 2.00% CARVM ANB (IMM, FI) 2020-2021	741,595		741,595		
0300016. 2012 IAR 2.25% CARVM ANB (IMM, FI) 2020-2021	1,151,735		1,151,735		
0399997. Totals (Gross)	7,718,701		7,718,701		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	7,718,701		7,718,701		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0500001. 52 INTERCO DISAB 4.5% NLP ALB 2001-2005	579,399		579,399		
0500002. 52 INTERCO DISAB 4% NLP ALB 2006-2012	6,710,108		6,710,108		
0500003. 52 INTERCO DISAB 3.5% NLP ALB 2006-2019	4,706,122		4,706,122		
0599997. Totals (Gross)	11,995,629		11,995,629		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	11,995,629		11,995,629		
0600001. 52 INTERCO DISAB 4.5% NLP ALB 2001-2005	248,129		248,129		
0600002. 52 INTERCO DISAB 4% NLP ALB 2006-2012	1,115,403		1,115,403		
0600003. 52 INTERCO DISAB 3.5% NLP ALB 2006-2019	616,944		616,944		
0699997. Totals (Gross)	1,980,476		1,980,476		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	1,980,476		1,980,476		
0700001. For extra mortality under term conversions	6,099,357		5,463,859		635,498
0700002. For extra mortality on substandard policies	8,330,705		8,330,705		
0700003. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	9,201,430		8,672,629		528,801
0700004. Additional actuarial reserves-asset/liability analysis					
0700005. VM-21/NY Reg 213 Excess Reserves	1,304,932		1,304,932		
0700006. Washington UL Excess Reserves	1,981,185		1,981,185		
0799997. Totals (Gross)	26,917,609		25,753,310		1,164,299
0799998. Reinsurance ceded	4,972,071		4,972,071		
0799999. Miscellaneous Reserves: Totals (Net)	21,945,538		20,781,239		1,164,299
9999999. Totals (Net) - Page 3, Line 1	3,795,289,576		3,357,497,700		437,791,876

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 6,730,061 ; Supplementary Contracts with Life Contingencies $ 24,983 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued.
Non-Participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-Participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
4.5% in years 1 to 10 followed by 3.5% for M Group UL products

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Individual Variable Annuities	VM-21/NY Reg 213 Excess Reserves - Alternative Method (prescribed mortality)	VM-21/NY Reg 213 Excess Reserves - Alternative Method (company experience mortality + 2012 IAM Basic)	(1,568,234)
0299999. Subtotal	XXX	XXX	(1,568,234)
9999999 - Total (Column 4, only)			(1,568,234)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves													
2.	Additional contract reserves (b)	87,532,115											87,532,115	
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	87,532,115											87,532,115	
8.	Reinsurance ceded	87,532,115											87,532,115	
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	33,506,248											33,506,248	
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	33,506,248											33,506,248	
15.	Reinsurance ceded	33,506,248											33,506,248	
16.	Totals (Net)													
17.	TOTAL (Net)													
18.	TABULAR FUND INTEREST													
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	6,961,430,611	6,820,184,253	109,203,547	24,344,667		7,698,143
2. Deposits received during the year	2,053,040,242	1,991,976,798	51,017,763	10,045,681		
3. Investment earnings credited to the account	89,488,082	85,487,346	3,189,625	699,688		111,423
4. Other net change in reserves	(648,456)		(864,652)	216,196		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	1,074,144,068	1,023,031,156	42,625,919	7,965,856		521,137
8. Other net transfers to or (from) Separate Accounts	2,514,952		3,364,845	(849,893)		
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	8,026,651,459	7,874,617,241	116,555,519	28,190,269		7,288,429
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	8,026,651,459	7,874,617,241	116,555,519	28,190,269		7,288,429

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	23,289,982		20,241,279	2,040,203			1,008,500				
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	13,762,571		13,259,071				503,500				
	2.24 Net	9,527,411		(b) 6,982,208	(b) 2,040,203		(b)	(b) 505,000		(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	6,177,320		4,719,629				1,457,692				
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded	4,033,316		3,259,966				773,351				
	3.4 Net	2,144,004		(b) 1,459,663	(b)		(b)	(b) 684,341		(b)	(b)	(b)
4. TOTALS	4.1 Direct	29,467,302		24,960,908	2,040,203			2,466,192				
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded	17,795,887		16,519,037				1,276,851				
	4.4 Net	11,671,415	(a)	(a) 8,441,871	2,040,203			(a) 1,189,341				

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 599,781
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	190,445,887		67,593,226	102,594,460	758,996		11,367,983				8,131,222
1.2 Reinsurance assumed											
1.3 Reinsurance ceded	45,850,228		37,259,006				460,000				8,131,222
1.4 Net	(d) 144,595,659		30,334,220	102,594,460	758,996		10,907,983				
2. Liability December 31, current year from Part 1:											
2.1 Direct	29,467,303		24,960,908	2,040,203			2,466,192				
2.2 Reinsurance assumed											
2.3 Reinsurance ceded	17,795,888		16,519,037				1,276,851				
2.4 Net	11,671,415		8,441,871	2,040,203			1,189,341				
3. Amounts recoverable from reinsurers December 31, current year	10,736,245		5,176,647				5,559,598				
4. Liability December 31, prior year:											
4.1 Direct	33,026,291		29,514,065	1,448,239			2,063,987				
4.2 Reinsurance assumed											
4.3 Reinsurance ceded	21,256,537		20,350,493				906,044				
4.4 Net	11,769,754		9,163,572	1,448,239			1,157,943				
5. Amounts recoverable from reinsurers December 31, prior year	1,956,512		1,621,512				335,000				
6. Incurred Benefits											
6.1 Direct	186,886,899		63,040,069	103,186,424	758,996		11,770,188				8,131,222
6.2 Reinsurance assumed											
6.3 Reinsurance ceded	51,169,312		36,982,685				6,055,405				8,131,222
6.4 Net	135,717,587		26,057,384	103,186,424	758,996		5,714,783				

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ 441,685 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	33,923,940	35,228,375	1,304,435
	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			
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	34,404,672	30,986,363	(3,418,309)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates		26,594	26,594
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	25,642	15	(25,627)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	68,354,254	66,241,347	(2,112,907)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	68,354,254	66,241,347	(2,112,907)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Sundry receivables	25,642	15	(25,627)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	25,642	15	(25,627)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

The financial statements of TIAA-CREF Life Insurance Company (“TC Life” or the “Company”) have been 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 income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of New York is shown below:

	SSAP#	F/S Page	F/S Line	12/31/2021	12/31/2020
Net Income (loss), New York SAP				$ 121,809,739	$ 311,518,584
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	377,017	637,817
Additional Reserves for Variable Annuities	51R	4	19	(26,659)	—
Net Income (loss), NAIC SAP				$ 121,459,381	$ 310,880,767
Capital and Surplus, New York SAP				$ 841,656,601	$ 818,783,368
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(668,661)	(745,335)
Additional Reserves for Term Conversions	51R	3	1	(6,099,358)	(6,476,375)
Additional Reserves for Variable Annuities	51R	3	1	(26,659)	—
Capital and Surplus, NAIC SAP				$ 848,451,279	$ 826,005,078

The deferred premium asset limitation results from the NYDFS Circular Letter No. 11 (2010), which prescribed the calculation and clarified the accounting for deferred premium assets when reinsurance is involved.

The additional reserve for the term conversions results from the Department requiring in Regulation No. 147 (11NYCRR 98) Valuation of Life Insurance Reserves Section 98.4 for any policy which guarantees renewal, or conversion to another policy, without evidence of insurability, additional reserves shall be held that account for excess mortality due to anti-selection with appropriate margins to cover expenses and risk of moderately adverse deviations in experience.

The additional reserve for variable annuities results from the Department prescribing a floor under Regulation No. 213 (11 NYCRR 103), Principle-Based Reserving, effective December 31, 2020. Therefore, the Company's reported reserve for variable annuities is the greater of those prescribed under the NAIC Valuation Manual ("VM") in section VM-21 Requirements for Principle-Based Reserves for Variable Annuities ("VM-21"), and Regulation No. 213.

The Company's risk based capital as of December 31, 2021 and December 31, 2020 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

The preparation of the Company’s statutory financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expense during the period. Actual results may differ from those estimates.

The outbreak of the novel coronavirus (“COVID-19”) and subsequent global pandemic began significantly impacting the U.S. and global financial markets and economies during March 2020. The worldwide spread of COVID-19 has created significant uncertainty in the global economy. The duration and extent of COVID-19 over the long-term cannot be reasonably estimated at this time. There have been no comparable recent events that provide guidance as to the effect the spread of COVID-19 as a global pandemic may have on the Company’s financial performance. The ultimate impact of COVID-19 and the extent to which COVID-19 impacts the Company’s business, results of operations, investments, and cash flows will depend on future developments, which are highly uncertain and difficult to predict.

The Russian invasion of Ukraine has created significant uncertainty in the global financial markets and economies. The duration and extent of this uncertainty and the related impact over the long-term cannot be reasonably

estimated at this time. While not currently expected to be material, TC Life will continue to monitor the impact on the Company's business, results of operations, investments, and cash flows.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Deposits on deposit-type contracts are recorded directly as a liability when received. Expenses incurred in connection with acquiring new insurance business are charged to operations as incurred.

Policy and contract reserves are determined in accordance with standard valuation methods approved by the Department and are computed in accordance with standard actuarial methodology. The reserves established utilize assumptions for interest, mortality and other risks insured. Such reserves are established to provide for adequate contractual benefits guaranteed under policy and contract provisions.

In addition, the Company uses the following accounting policies:

(1) Short-term investments (investments with remaining maturities greater than three months and less than or equal to one year at the time of acquisition, excluding those investments classified as cash equivalents) that are not impaired are stated at amortized cost using the straight line interest method. Short-term investments that are impaired are stated at the lower of amortized cost or fair value.

(2) Bonds are stated at amortized cost using the constant yield method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bonds are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date. Bonds the Company intends to sell prior to maturity ("held for sale") are stated at the lower of amortized cost or fair value.

If it is determined that a decline in the fair value of a bond, excluding loan-backed and structured securities, is other-than-temporary, the cost basis of the bond is written down to fair value and the amount of the write down is accounted for as a realized loss. The new cost basis is not changed for subsequent recoveries in fair value. Future declines in fair value which are determined to be other-than-temporary are recorded as realized losses.

(3) Not applicable

(4) Non-perpetual preferred stocks are stated at amortized cost unless they have an NAIC rating designation of 4, 5, or 6 which are stated at the lower of amortized cost or fair value. Perpetual and mandatory convertible preferred stocks are carried at fair value. The fair values of preferred stocks are determined using prices provided by independent pricing services or internally developed pricing models and the fair value is capped by any currently effective call price. When it is determined that a decline in fair value of an investment is other-than-temporary, the cost basis of the investment is reduced to its fair value and the amount of the reduction is accounted for as a realized loss.

(5) Not applicable

(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) Not applicable

(8) Not applicable

(9) Derivative instrument usage is described in the Derivative Use Plan that the Company has filed with the Department. The plan details the Company's derivative policy objectives, strategies, controls and any restrictions placed on various derivative types. The plan also specifies the procedures and systems that the Company has established to evaluate, monitor and report on the derivative portfolio in terms of valuation, effectiveness and counterpart credit quality.

(10) Not applicable

(11) Not applicable

(12) The Company has not modified its capitalization policy from the prior period.

(13) Not applicable

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern. In addition, the Company has a financial support agreement with its parent, Teachers Insurance and Annuity Association of America ("TIAA"). Under this agreement, TIAA will provide support so the Company will have the greater of (a) capital and surplus of $250,000,000, (b) the amount of capital and surplus necessary to maintain the Company's capital and surplus at a level not less than 150% of the NAIC Risk Based Capital model or (c) such other amount as necessary to maintain the Company's financial strength rating at least the same as TIAA's rating at all times. This agreement is not an evidence of indebtedness or an obligation or liability of TIAA and does not provide any creditor of the Company with recourse to TIAA.

2. Accounting Changes and Corrections of Errors

Accounting Changes

Adoption of New Accounting Standards

In July 2020, the NAIC adopted modifications to SSAP No. 32, Preferred Stock, effective January 1, 2021. The modifications define carrying value of redeemable preferred stock as amortized cost for NAIC 1-3 designations, the lower of amortized cost or fair value for NAIC 4-6 designations, and fair value for perpetual and mandatory convertible preferred stock, with the fair value capped by any currently effective call price. All preferred stock held by the Company is classified as perpetual preferred stock. The Company adopted this guidance and the adoption did not have a material impact to its statutory-basis financial statements.

In May 2021, the NAIC adopted revisions to SSAP No. 103R, Transfers and Servicing of Financial Assets and Extinguishments of Liabilities. The revisions incorporate additional disclosure elements and a data-capture template for certain disclosures in SSAP No. 103R. The Company adopted this guidance and the adoption did not have a material impact to its statutory-basis financial statements.

In August 2021, the NAIC adopted revisions to SSAP No. 32R, Preferred Stock. The revision clarifies that the "effective call price" valuation limitation, for all instruments within the scope of the standard, shall only apply if the call is currently exercisable by the issuer or if the issuer has announced that the instrument will be redeemed or called. The Company adopted this guidance and the adoption did not have a material impact to its statutory-basis financial statements.

Corrections of Errors

The Company had no material corrections of errors during 2021 and 2020.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

Not applicable

B. Debt Restructuring

Not applicable

NOTES TO FINANCIAL STATEMENTS

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) For the period ended December 31, 2021, the Company recognized no other-than-temporary impairment ("OTTI") on securities it lacked the ability to hold or had the intent to sell.

(3) The company has no loan-backed and structured securities that recognize OTTI as of December 31, 2021.

(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	$	9,303,488
2.	12 Months or Longer	$	601,019

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

1.	Less than 12 Months	$	684,521,332
2.	12 Months or Longer	$	17,390,298

(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

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

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

Not applicable

K. Low Income Housing Tax Credits ("LIHTC")

Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	— %	— %
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	— %	— %
Placed under option contracts	—	—	—	—	—	—	—	—	—	— %	— %
Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	— %	— %
FHLB capital stock	—	—	—	—	—	—	—	—	—	— %	— %
On deposit with states	7,972,381	—	—	—	7,972,381	8,043,957	(71,576)	—	7,972,381	0.045 %	0.045 %
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	— %	— %
Pledged as collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	—	—	—	—	— %	— %
Pledged as collateral not captured in other categories	—	—	—	—	—	—	—	—	—	— %	— %
Other restricted assets	—	—	—	—	—	—	—	—	—	— %	— %
Total Restricted Assets	$ 7,972,381	$ —	$ —	$ —	$ 7,972,381	$ 8,043,957	$ (71,576)	$ —	$ 7,972,381	0.045 %	0.045 %

(2) Not applicable

(3) Not applicable

(4) Not applicable

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

NOTES TO FINANCIAL STATEMENTS

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	21	—
(2)	Aggregate Amount of Investment Income	$ 6,351,167	$ —

R. Reporting Entity's Share of Cash Pool by Asset type

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

Not applicable

7. Investment Income

A. Due and accrued income was excluded from surplus on the following basis:

Bonds – income due and accrued that is over 90 days past due.

B. The total amount excluded from income was: $0.

8. Derivative Instruments

The Company had no derivative activity in 2021.

9. Federal Income Tax

A. The components of Net Deferred Tax Assets (“DTA”) and Deferred Tax Liabilities (“DTL”) at December 31, are as follows:

(1)		2021			2020			Change		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1–4) Ordinary	(8) (Col 2–5) Capital	(9) (Col 7+8) Total
a)	Gross deferred tax assets	$52,324,630	$4,345,197	$ 56,669,827	$ 49,847,059	$3,186,644	$ 53,033,703	$ 2,477,571	$ 1,158,553	$ 3,636,124
b)	Statutory valuation allowance adjustments	—	—	—	—	—	—	—	—	—
c)	Adjusted gross deferred tax assets (1a – 1b)	52,324,630	4,345,197	56,669,827	49,847,059	3,186,644	53,033,703	2,477,571	1,158,553	3,636,124
d)	Deferred tax assets nonadmitted	30,406,592	3,998,080	34,404,672	27,844,598	3,141,765	30,986,363	2,561,994	856,315	3,418,309
e)	Subtotal net admitted deferred tax asset (1c-1d)	21,918,038	347,117	22,265,155	22,002,461	44,879	22,047,340	(84,423)	302,238	217,815
f)	Deferred tax liabilities	4,504,119	347,117	4,851,236	4,214,327	44,879	4,259,206	289,792	302,238	592,030
g)	Net admitted deferred tax assets/(net deferred tax liability) (1e – 1f)	$ 17,413,919	$ —	$ 17,413,919	$ 17,788,134	$ —	$ 17,788,134	$ (374,215)	$ —	$ (374,215)

NOTES TO FINANCIAL STATEMENTS

(2)

	2021			2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1–4) Ordinary	(8) (Col 2–5) Capital	(9) (Col 7+8) Total
Admission Calculation Components SSAP No. 101									
a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above after application of the threshold limitation.(the lesser of 2(b)1 and 2(b) 2 below)	17,413,919	—	17,413,919	17,788,134	—	17,788,134	(374,215)	—	(374,215)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date.	17,413,919	—	17,413,919	17,788,134	—	17,788,134	(374,215)	—	(374,215)
2. Adjusted gross deferred tax assets allowed per limitation threshold.	—	—	123,636,402	—	—	120,149,285	—	—	3,487,117
c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offfset by gross deferred tax liabilities.	4,504,119	347,117	4,851,236	4,214,327	44,879	4,259,206	289,792	302,238	592,030
d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c))	$ 21,918,038	$ 347,117	$ 22,265,155	$ 22,002,461	$ 44,879	$ 22,047,340	$ (84,423)	$ 302,238	$ 217,815

(3)

		2021	2020
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	1,121 %	1,316%
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 824,242,682	$ 800,995,234

(4) Impact of Tax Planning Strategies:

	2021		2020		Change	
	Ordinary	Capital	Ordinary	Capital	(5) (Col 1–3) Ordinary	(6) (Col 2-4) Capital
a). Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$52,324,630	$4,345,197	$49,847,059	$ 3,186,644	$2,477,571	$1,158,553
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of planning strategies	— %	— %	— %	— %	— %	— %
3. Net admitted Adjusted Gross DTAs amount from Note 9A1(e)	$21,918,038	$ 347,117	$22,002,461	$ 44,879	$ (84,423)	$ 302,238
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	— %	— %	— %	— %	— %	— %

b). Does the Company's tax-planning strategy include the use of reinsurance? Yes ( ) No (X)

B. Regarding deferred tax liabilities that are not recognized: None

NOTES TO FINANCIAL STATEMENTS

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

	12/31/2021	12/31/2020	Change
1. Current Income Tax:			
a) Federal income taxes expense	$ 28,238,414	$ 18,948,269	$ 9,290,145
b) Foreign taxes	—	—	—
c) Subtotal	$ 28,238,414	$ 18,948,269	$ 9,290,145
d) Federal income taxes benefit on capital gains/(losses)	4,273,759	3,610,041	663,718
e) Utilization of capital loss carry-forwards	—	—	—
f) Other	828,842	(314,596)	1,143,438
g) Federal and foreign income taxes expense/(benefit)	$ 33,341,015	$ 22,243,714	$ 11,097,301
2. Deferred Tax Assets:			
(a) Ordinary:			
Policyholder reserves	$ 8,440,686	$ 7,320,348	$ 1,120,338
Deferred acquisition costs	41,011,775	41,843,741	(831,966)
Receivables – non-admitted	5,385	3	5,382
Other (including items < 5% of total ordinary tax assets	2,866,784	682,967	2,183,817
Subtotal	$ 52,324,630	$ 49,847,059	$ 2,477,571
(b) Statutory valuation allowance adjustment	—	—	—
(c) Non-admitted	30,406,592	27,844,598	2,561,994
(d) Admitted ordinary deferred tax assets (2a-2b-2c)	$ 21,918,038	$ 22,002,461	$ (84,423)
(e) Capital:			
Investments	$ 4,345,197	$ 3,186,644	$ 1,158,553
Net capital loss carry-forward	—	—	—
Subtotal	$ 4,345,197	$ 3,186,644	$ 1,158,553
(f) Statutory valuation allowance adjustment	—	—	—
(g) Non-admitted	3,998,080	3,141,765	856,315
(h) Admitted capital deferred tax assets(2e-2f-2g)	$ 347,117	$ 44,879	$ 302,238
(i) Admitted deferred tax assets(2d+2h)	$ 22,265,155	$ 22,047,340	$ 217,815
3. Deferred Tax Liabilities:			
(a) Ordinary			
Investments	1,693,525	703,021	990,504
Policyholder Reserves	2,718,192	3,397,739	(679,547)
Other (including items <5% of total ordinary tax liabilities)	92,401	113,567	(21,166)
Subtotal	$ 4,504,118	4,214,327	$ 289,791
(b) Capital			
Investments	347,118	44,879	302,239
Subtotal	$ 347,118	$ 44,879	$ 302,239
(c) Deferred tax liabilities (3a+3b)	$ 4,851,236	$ 4,259,206	$ 592,030
4. Net Deferred Tax Assets / Liabilities:			
Assets/Liabilities (2i–3c)	$ 17,413,919	$ 17,788,134	$ (374,215)

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference at December 31, 2021 are as follows:

Description	Amount	Effective Tax Rate
Provision computed at statutory rate	$ 35,029,812	21.00 %
Dividends received deduction	(2,335,592)	(1.40)%
Amortization of Interest Maintenance Reserve	(1,017,128)	(0.61)%
Tax-Exempt Interest	(74,080)	(0.04)%
Liability for Unauthorized Reinsurance	(2,435,983)	(1.46)%
Prior year true-up	829,141	0.50 %
Nonadmitted Assets and other permanent differences	(1,487)	— %
Total	$ 29,994,683	17.99 %
Federal and foreign income tax incurred - Ordinary	$ 29,067,256	17.44 %
Federal and foreign income tax incurred - Capital	4,273,759	2.56 %
Change in net deferred income tax charge (benefit)	(3,346,332)	(2.01)%
Total statutory income taxes	$ 29,994,683	17.99 %

E. A reporting entity should also disclose the following:

1. As of December 31, 2021, the Company has $0 net operating loss carry forwards.

2. At December 31, 2021, the Company had no capital loss carry forwards.

NOTES TO FINANCIAL STATEMENTS

3. Taxes available for recoupment in the event of future losses are:

Year Incurred	Ordinary	Capital	Total
2019	—	2,800,997	2,800,997
2020	—	3,610,041	3,610,041
2021	—	4,273,759	4,273,759
Total	$ —	$ 10,684,797	$ 10,684,797

4. Deposits reported as admitted assets under IRC Section 6603: None

F. TIAA Board of Governors files a consolidated federal income tax return that includes the Company, its parent, TIAA and TIAA's other affiliates:

1) 730 Texas Forest Holdings, Inc.
2) AMC Holding, Inc.
3) Business Property Lending Inc.
4) CustomerOne Financial Network, Inc.
5) Elite Lender Services, Inc.
6) GreenWood Resources, Inc.
7) MyVest Corporation
8) ND Properties, Inc.
9) NIS/R&T, Inc.*
10) Nuveen Holdings, Inc.*
11) Nuveen Holdings 1, Inc.*
12) Nuveen Investments, Inc.*
13) Nuveen Investments Holdings, Inc.*
14) Nuveen Securities, LLC*
15) Oleum Holding Company, Inc.
16) T-C Europe Holding, Inc.
17) T-C SP, Inc.
18) Teachers Insurance and Annuity Association of America
19) Terra Land Company
20) TIAA Board of Governors
21) TIAA-CREF Tuition Financing, Inc.
22) TIAA Commercial Finance, Inc.
23) TIAA FSB Holdings, Inc.
24) TIAA, FSB
25) Tygris Asset Finance, Inc.
26) Tygris Commercial Finance Group, Inc.
27) Westchester Group Asset Management, Inc.
28) Westchester Group Farm Management, Inc.
29) Westchester Group Investment Management Holding Company, Inc.
30) Westchester Group Investment Management, Inc.
31) Westchester Group Real Estate, Inc.

All consolidating companies, excluding those denoted with an asterisks (*) above, participate in a tax sharing agreement under the following criteria. Under the agreement, current federal income tax expense (benefit) is computed on a separate return basis and provides that members shall make payments or receive reimbursements to the extent that their income (loss) contributes to or reduces consolidated federal tax expense. The consolidating companies included in this agreement are reimbursed for net operating losses or other tax attributes they have generated when utilized in the consolidated return.

The companies denoted with an asterisks above (collectively, "Nuveen subgroup"), are subject to a separate tax sharing agreement, under which current federal income tax expense (benefit) is computed on a separate subgroup return basis. Under the Agreement, Nuveen Holdings 1, Inc. ("Nuveen") makes payments to TIAA for amounts equal to the federal income payments that the Nuveen subgroup would be obliged to pay the federal government if the Nuveen subgroup had actually filed a separate consolidated tax return. Nuveen is reimbursed for the subgroup losses to the extent that the subgroup tax return reflects a tax benefit that the Nuveen subgroup could have carried back to a prior consolidated return year.

G. The Company does not have any federal or foreign income tax loss contingencies as of December 31, 2021.

H. As of December 31, 2021 and 2020, the Company had no repatriation tax liability.

I. As of December 31, 2021 and 2020, the Company had no outstanding Alternative Minimum Tax Credit.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. B. and C. The Company did not receive capital contributions from TIAA in 2021 or 2020, and did not have any other material related party transactions that exceeded one half of 1% of the Company's total admitted assets. (See Schedule Y, Part 2). The Company did not have any transactions with related parties that are not reported on Schedule Y.

D. At December 31, 2021 and December 31, 2020, respectively, the Company reported $11,695,986 and $8,421,917 as amounts due to parent, subsidiaries and affiliates. The net amounts due are generally settled on at least a monthly basis.

E. The majority of services for operation of the Company are provided at cost by TIAA or its subsidiaries pursuant to a Service Agreement. Expense payments under the Service Agreement are made monthly by the Company to TIAA based on TIAA's costs for providing such services. TIAA's costs include employee benefit expenses, which are allocated based on salaries attributable to the Company. The Company also pays TIAA for investment advisory services and other administrative services for the Company's insurance general account (the "General

Account") in accordance with an Investment Management Agreement. Further, TIAA entered into Investment Management Agreements with Teachers Advisors, LLC ("TAL") and Nuveen Alternatives Advisors, LLC, each an indirect wholly-owned subsidiary of TIAA, appointing such affiliated advisors with authority to manage investments held within the Company's general account.

TAL previously provided investment advisory services and other administrative services to the Company's guaranteed investment contract ("GIC") separate accounts in accordance with an Investment Management Agreement. During 2020, the contracts backed by the SVSA-3, the last remaining GIC separate account, were terminated resulting in TAL no longer providing investment advisory and other administrative services to separate accounts.

Nuveen Securities, LLC ("NS"), an indirect subsidiary of TIAA's wholly owned subsidiary Nuveen, LLC, previously distributed registered securities for certain proprietary funds and non-proprietary mutual funds for the Company's GIC separate accounts. TIAA-CREF Individual & Institutional Services, LLC ("Services"), a subsidiary of TIAA, is authorized to distribute contracts for the separate accounts.

Services for certain funding agreements for qualified state tuition programs for which TIAA-CREF Tuition Financing, Inc. ("TFI"), a wholly-owned subsidiary of TIAA, is the program manager, are provided to the Company by TFI pursuant to a service agreement between the Company and TFI.

The Company has a financial support agreement with TIAA. Under this agreement, TIAA will provide support so that Company will have the greater of (a) capital and surplus of $250,000,000, (b) the amount of capital and surplus necessary to maintain the Company's capital and surplus at a level not less than 150% of the NAIC Risk Based Capital model or (c) such other amount as necessary to maintain the Company's financial strength rating at least the same as TIAA's rating at all times. This agreement is not an evidence of indebtedness or an obligation or liability of TIAA and does not provide any creditor of the Company with recourse to TIAA.

The Company maintains a $100,000,000, 364-day revolving line of credit with TIAA. This line has an expiration date of July 1, 2022. As of December 31, 2021, $30,000,000 of this facility was maintained on a committed basis and there were no balances outstanding.

F. There are no guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that resulted in a material contingent exposure of the reporting entity or any related party's assets or liabilities.

G. All outstanding shares of the Company are owned by TIAA, an insurance company domiciled in the state of New York.

H. The Company does not own shares of common stock of its parent, TIAA.

I. The Company has no investment in a subsidiary, controlled, or affiliated company.

J. The Company has no investment in a subsidiary, controlled, or affiliated company.

K. The Company does not have any investments in a foreign insurance subsidiary.

L. The Company does not hold any investments in any downstream non-insurance holding companies.

M. All SCA Investments

Not applicable

N. Investment in Insurance SCAs

Not applicable

O. SCA and SSAP No. 48 Entity Loss Tracking

Not applicable

11. Debt

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

The Company has no employees. The Company's parent, TIAA, allocates employee benefit expenses based on salaries attributable to the Company. The Company's share of net expense for the qualified defined contribution plan and for other post-retirement benefit plans for the years ended December 31, were as follows:

	2021	2020
Qualified defined contribution plan	$ 1,028,102	$ 1,261,039
Other post-retirement benefit plans	$ 142	$ (5,196)

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

(A) The Company has 2,500 shares of $1,000 par value authorized, issued and outstanding.

(B) The Company has no preferred stock.

(C) Under New York Insurance Law, the Company is permitted, without prior insurance regulatory approval, to pay a stockholder dividend as long as the aggregate amount of all such dividends in any calendar year does not exceed the lesser of (i) 10% of its surplus to policy holders as of the immediately preceding calendar year, or (ii) its statutory net gain from operations (excluding realized investment gains) for the immediately preceding calendar year.

(D) An ordinary dividend in the amount of $81,600,000 was paid by the Company to TIAA during 2021.

(E) Except for the limitations noted in (C) above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to stockholders.

(F) There are no restrictions placed on the Company's surplus.

(G) There are no advances to surplus.

(H) The Company does not hold any stock for special purposes.

(I) The Company did not hold any special surplus funds as of December 31, 2021.

(J) The portion of unassigned funds (surplus) represented by cumulative net unrealized gains were $1,439,228, gross of deferred taxes, as of December 31, 2021.

(K) The Company has not issued any surplus notes.

(L) and (M) The Company has no restatement of surplus due to quasi-reorganizations.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) The funding of bond commitments is contingent upon the continued favorable financial performance of the potential borrowers. At December 31, 2021, there were no outstanding forward commitments to fund future investments.

(2)-(3) There are no guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that resulted in a material contingent exposure of the reporting entity or any related party's assets or liabilities.

B. Assessments

(1) The Company is subject to guaranty fund assessments from the states in which it is licensed and has received notification of the insolvency of various life insurers. The Company establishes a liability for its proportionate share of the assessments and an offsetting asset for states that allow members to recover the assessment through full or partial credit. The liabilities are estimated using discounted values per the guarantee associations and the company does not further discount the assessments as it is not material to the financial statement.

The company has established a non-recoverable guarantee fund assessments liability of $7,337 for December 31, 2021.

(2)

a.	Assets recognized from paid and accrued premium tax offsets prior year end	$ 61,695
b.	Decreases current year	
	Premium tax offset applied	(15,405)
c.	Increases current year	
	Assessments paid	3,036
d.	Assets recognized from paid and accrued premium tax offsets current year end	$ 49,326

(3)

a. Discount rate applied.....0%

b. The undiscounted and discounted amount of the guaranty assessment and related assets by insolvency.

	Guarantee Fund Assessment		Related Assets	
Name of the Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
American Network/Penn Treaty	$ 9,765	$ 9,765	$ 7,951	$ 7,951

c. Not applicable

C. Gain Contingencies

Not applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming From Lawsuits

Not applicable

E. Joint and Several Liabilities

Not applicable

F. All Other Contingencies

Contingent liabilities arising from litigation, and other matters, over and above amounts already provided for in the financial statements or disclosed elsewhere in these notes, are not considered material in relation to the Company's financial position or the results of its operations.

The Company receives and responds to subpoenas, examinations, or other inquiries from state and federal regulators, including state insurance commissioners; state attorneys general and other state governmental authorities; the SEC and federal governmental authorities. The Company cooperates in connection with these inquiries and believes the ultimate liability that could result from litigation and proceedings would not have a material adverse effect on the Company's financial position.

15. Leases

Not applicable

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

As of December 31, 2021, the Company did not hold any financial instruments with off balance sheet risk, including any derivative contracts associated with swaps, forwards, futures, or options.

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

Not applicable

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

Not applicable

19. Direct Premium Written/Produced by 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 stock 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 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. 100R, Fair Value. 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 (Levels 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 table provides information about the Company's financial assets and liabilities measured and reported at fair value at December 31, 2021:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Preferred stock	$ 1,319,710	$ 8,702,400	$ —	$ —	$ 10,022,110
Separate account assets	$ 4,786,723,940	$ 19,822,411	$ —	$ —	$ 4,806,546,351
Total assets at fair value	$ 4,788,043,650	$ 28,524,811	$ —	$ —	$ 4,816,568,461
Total liabilities at fair value	$ —	$ —	$ —	$ —	$ —

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

At December 31, 2021 and December 31, 2020, there were no assets or liabilities measured and reported at fair value using Level 3 inputs.

(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) Not applicable.

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 December 31, 2021. 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. Preferred stocks and separate account assets in Level 1 primarily include exchange traded equities and mutual fund investments valued by the respective mutual fund companies. Cash in Level 1 consists of cash on hand.

Level 2 financial instruments

Bonds 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.

Other invested assets in level 2 represent surplus notes and are valued by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

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

Cash included in Level 2 consist of outstanding disbursements in excess of cash on hand and are valued based on the carrying value of the outstanding disbursement, which approximates fair value. Cash equivalents and short term investments 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.

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 liabilities are accounted for at fair value and 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	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$13,169,018,166	$12,437,852,575	$ —	$13,161,445,911	$ 7,572,255	$ —	$ —
Preferred stock	10,022,110	10,022,110	1,319,710	8,702,400	—	—	—
Other invested assets	5,624,463	4,644,705	—	5,624,463	—	—	—
Separate account assets	4,806,546,351	4,806,546,351	4,786,723,940	19,822,411	—	—	—
Contract loans	44,839,263	44,839,263	—	—	44,839,263	—	—
Cash, cash equivalents & short term investments	165,900,331	165,899,684	—	165,900,331	—	—	—
Total	$18,201,950,684	$17,469,804,688	$4,788,043,650	$13,361,495,516	$ 52,411,518	$ —	$ —

Liabilities:	Aggregate Fair Value	Liabilities	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 8,026,651,459	$ 8,026,651,459	$ —	$ —	$8,026,651,459	$ —	$ —
Separate account liabilities	4,795,121,837	4,795,121,837	—	—	4,795,121,837	—	—
Total	$12,821,773,296	$12,821,773,296	$ —	$ —	$12,821,773,296	$ —	$ —

D. Not applicable

E. Not applicable

21. Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring

Not applicable

C. Other Disclosures

Not applicable

D. Business Interruption Insurance Recoveries

Not applicable

E. State Transferable and Non-transferable Tax Credits

Not applicable

F. Sub-prime Mortgage Related Risk Exposure

The Company's exposure to subprime lending is limited to investments within its investment portfolio which are primarily in the form of Residential Mortgage-Backed Securities ("RMBS") supported by subprime mortgage loans. Additionally, the Company does not underwrite nor does it hold any direct sub-prime mortgages. The Company manages its subprime risk exposure by limiting the Company's holdings in these types of instruments, maintaining high credit quality investments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables. Loan backed and structured securities such as RMBS not in default are held at amortized cost. Securities held for sale or rated NAIC 6 are held at the lower of amortized cost or fair value. All securities are subjected to the Company's process for identifying other-than-temporary impairments. The impairment identification process utilizes various techniques and processes including a screening process based on declines in fair value and prospects for recovery. The Company writes down securities that it deems to have an OTTI in the period the securities are deemed to be impaired.

Furthermore, the Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

The following table presents the Company's exposure to RMBS securities supported by subprime residential mortgage-backed loans as of December 31, 2021. The OTTI losses in the table below are inception-to-date.

	Actual Cost	Book Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Total RMBS	$ 1,015,128	$ 1,034,213	$ 1,016,263	$ (751,726)

G. Retained Asset Accounts

(1) Retained asset accounts are structured as drafts and reported as deposit type contracts without life contingencies on the Company's financial statements. The interest crediting rate applied to account balances is variable and subject to change at the Company's discretion. The variable interest rate was 1.5% at December 31, 2021. There are no monthly service or maintenance fees, no fees for withdrawals and no fees for writing or ordering checks. If a balance falls below $1,000 during any statement period, the account will be closed as of the end of the next statement period and a check will be mailed for the remaining balance, including accrued interest. For accounts opened after 2014, the Company no longer offers the retained asset option on death claims.

(2) The following table presents the Company's retained asset accounts in force number and balance:

		Retained Asset Accounts In Force			
		December 31, 2021		December 31, 2020	
		Number	Balance	Number	Balance
a.	Up to and including 12 Months	—	$ —	—	$ —
b.	13 to 24 Months	—	—	—	—
c.	25 to 36 Months	—	—	—	—
d.	37 to 48 Months	—	—	—	—
e.	49 to 60 Months	—	—	—	—
f.	Over 60 Months	62	7,288,605	64	7,698,144
g.	Total	62	$ 7,288,605	64	$ 7,698,144

(3) The following table presents the Company's retained asset accounts segregated as of December 31, 2021:

		Retained Asset Accounts In Force	
		Individual	
		Number	Balance
a.	Retained asset accounts at the beginning of the year	64	$ 7,698,144
b.	Retained asset accounts issued/added during the year	—	—
c.	Investment earnings credited to retained asset accounts during the year	—	111,423
d.	Fees and other charges assessed to retained asset accounts during the year	—	—
e.	Retained asset accounts transferred to state unclaimed property funds during the year	—	—
f.	Retained asset accounts closed/withdrawn during the year	2	520,962
g.	Retained asset accounts at the end of the year	62	$ 7,288,605

H. Insurance- Linked Securities (ILS) Contracts

The Company did not have any insurance-linked securities contracts during 2021 where the Company may receive possible proceeds as the issuer, ceding insurer, or counterparty of insurance-linked securities.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

Not applicable

22. Events Subsequent

Type I - Recognized subsequent events:

Subsequent events have been considered through March 1, 2022 for the statutory statement issued on March 1, 2022.

No type I subsequent events were noted.

Type II - Non-recognized subsequent events:

Subsequent events have been considered through March 1, 2022 for the statutory statement issued on March 1, 2022.

No type II subsequent events were noted.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for non-payment or other similar credits?

Yes ( ) No (X)

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $471,572,578

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes ( ) No (X)

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

Not applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

None

E. Reinsurance of Variable Annuity Contracts

Not applicable

F. Reinsurance with an Affiliated Captive Reinsurer

Not applicable

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

None

NOTES TO FINANCIAL STATEMENTS

H. Reinsurance Credit

Not applicable

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

Not applicable

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

Not applicable

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. There are no surrender values in excess of the legally computed reserves.

(2) Reserves on substandard policies are calculated using increased mortality rates. The base reserve, which is included in Exhibit 5, Life Insurance section is calculated in the same manner as the reserve for standard policies. The reserve is then recalculated using increased mortality. The difference between the recalculated reserve and the base reserve is held as an additional reserve for increased mortality. These reserves for additional mortality totaled $8,330,705 (gross of reinsurance ceded) at December 31, 2021, and are reported in Exhibit 5, Miscellaneous Reserves section.

(3) As of December 31, 2021, the Company had $40,992,196,087 of insurance in force (gross of reinsurance ceded) for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of New York. Deficiency reserves totaled $9,201,430 (gross of reinsurance ceded) and are reported on Exhibit 5, Miscellaneous Reserves section.

(4) The Tabular Interest, the Tabular Less Reserve Released, and the Tabular Cost have been determined by formula as described in the instructions.

(5) For Immediate Annuities not involving life contingencies and Supplementary Contracts not involving life contingencies, for each valuation rate of interest, the tabular interest has been calculated as the product of the valuation rate times the mean liability for the year. For all other funds not involving life contingencies, tabular interest has been calculated as the total interest credited to such funds. The total amount is entered on Exhibit 7, line 3.

(6) The following are the other increases (net) on Page 7, line 7:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Universal Life Expense & Insurance Charges	$ (66,705,066)	$ —	$ (35,441,523)	$ —	$ —	$ —	$ (31,263,543)	$ —
Net Effect of Maturities	(53,687,052)	—	—	(53,756,550)	69,498	—	—	—
Change in Excess of Reserve Over Accumulation	4,800,304	—	1,918,459	18,036	—	—	2,863,809	—
Total	$ (115,591,814)	$ —	$ (33,523,064)	$ (53,738,514)	$ 69,498	$ —	$ (28,399,734)	$ —

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and Other Liabilities Without Life or Disability Contingencies

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
A.	INDIVIDUAL ANNUITIES:					
(1)	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$ —	$ 16,383,462	$ —	$ 16,383,462	0.3 %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	— %
c.	At fair value	—	—	3,974,194,417	3,974,194,417	77.4 %
d.	Total with market value adjustment or at fair value (total a through c)	$ —	$ 16,383,462	$3,974,194,417	$3,990,577,879	77.7 %
e.	At book value without adjustment (minimal or no charge or adjustment)	1,028,858,068	—	—	1,028,858,068	20.0 %
(2)	Not subject to discretionary withdrawal	120,603,986	—	—	120,603,986	2.3 %
(3)	Total (gross: direct + assumed	1,149,462,054	16,383,462	3,974,194,417	5,140,039,933	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
* (5)	Total (net) (3) - (4)	$1,149,462,054	$ 16,383,462	$3,974,194,417	$5,140,039,933	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

B. GROUP ANNUITIES

Not applicable

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies):

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to Discretionary Withdrawal:					
a.	With Market Value Adjustment	$ —	$ —	$ —	$ —	— %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	— %
c.	At fair value	—	—	64,737,424	64,737,424	0.8 %
d.	Total with market value adjustment or at fair value (total a through c)	$ —	$ —	$ 64,737,424	$ 64,737,424	0.8 %
e.	At book value without adjustment (minimal or no charge or adjustment)	7,885,424,809	—	—	7,885,424,809	97.5 %
(2)	Not subject to discretionary withdrawal	141,226,650	—	—	141,226,650	1.7 %
(3)	Total (gross: direct + assumed	8,026,651,459	—	64,737,424	8,091,388,883	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total (net) (3) - (4)	$8,026,651,459	$ —	$ 64,737,424	$8,091,388,883	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

		Amount	
D.	Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$ 1,141,743,355	
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	7,718,701	
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	8,026,651,459	
(4)	Subtotal	$ 9,176,113,515	*
	Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	$ 3,985,766,225	
(6)	Exhibit 3, Line 0399999, Column 2	4,811,653	
(7)	Policyholder dividend and coupon accumulations	—	
(8)	Policyholder premiums	—	
(9)	Guaranteed interest contracts	—	
(10)	Other contract deposit funds	64,737,424	
(11)	Subtotal	$ 4,055,315,302	*
(12)	Combined Total	$13,231,428,817	

*Additional individual annuity reserves of $1,304,932 and $310,000 are reported in General Account Exhibit 5 Section 7 (Miscellaneous Reserves) and Separate Account Exhibit 3 Section 5 (Miscellaneous Reserves) respectively, but are excluded from the prescribed disclosures above.

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	2021		
	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	2,057,606,873	2,057,706,077	2,075,998,485
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	363,662,501	360,615,699	371,250,415
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	—	—	629,257,488
b. Accidental Death Benefits	—	—	
c. Disability - Active Lives	—	—	11,995,630
d. Disability - Disabled Lives	—	—	1,980,476
e. Miscellaneous Reserves	—	—	25,612,677
(3) Total (gross: direct + assumed)	$ 2,421,269,374	$ 2,418,321,776	$ 3,116,095,171
(4) Reinsurance Ceded	—	—	471,572,578
(5) Total (net) (3) - (4)	$ 2,421,269,374	$ 2,418,321,776	$ 2,644,522,593

B. Separate Account with Guarantees

Not Applicable

	2021		
	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	—	—	—
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	740,872,373	736,758,418	736,758,418
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies with Cash Value	—	—	—
b. Accidental Death Benefits	—	—	—
c. Disability - Active Lives	—	—	—
d. Disability - Disabled Lives	—	—	—
e. Miscellaneous Reserves	—	—	—
(3) Total (gross: direct + assumed)	$ 740,872,373	$ 736,758,418	$ 736,758,418
(4) Reinsurance Ceded	—	—	—
(5) Total (net) (3) - (4)	$ 740,872,373	$ 736,758,418	$ 736,758,418

D. Life & Accident & Health Annual Statement:	2021	
(1) Exhibit 5, Life Insurance Section, Total (net)	$2,609,905,882	
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	—	
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	11,995,629	
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	1,980,476	
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	20,640,606	*
(6) Subtotal	$2,644,522,593	
Separate Accounts Annual Statement:		
(7) Exhibit 3, Line 0199999, Column 2	736,758,418	
(8) Exhibit 3, Line 0499999, Column 2	—	
(9) Exhibit 3, Line 0599999, Column 2	—	*
(10) Subtotal (Lines (7) through (9))	$ 736,758,418	
(11) Combined Total ((6) and (10))	$3,381,281,011	

*Exhibit 5 Miscellaneous Reserves Section Total (Net) above excludes $1,304,932 of VM-21/NY Reg 213 annuity reserves. Exhibit 3, Line 0599999, Column 2 above excludes $310,000 of additional annuity reserves due to asset/liability analysis.

NOTES TO FINANCIAL STATEMENTS

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2021, were as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ —	$ —
(2)	Ordinary New Business	—	—
(3)	Ordinary Renewal	21,315,427	56,043,748
(4)	Credit Life	—	—
(5)	Group Life	—	—
(6)	Group Annuity	—	—
(7)	Total	$ 21,315,427	$ 56,043,748

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. As of December 31, 2021, the Company reported separate account assets and liabilities for the following products: variable life, variable annuity, fixed annuity and group life.

In accordance with the domiciliary state procedures for approving items within the separate account, the separate account classification of the following items are supported by a specific state statute:

Product Identification	Product Classification	State Statute Reference
TC Life VA - 1	Variable Annuity	Section 4240 of the New York Insurance Law
TC Life VLI - 1	Variable Life	Section 4240 of the New York Insurance Law
TC Life VLI - 2	Variable Life	Section 4240 of the New York Insurance Law
TC Life MVA - 1	Fixed Annuity	Section 4240 of the New York Insurance Law

(2) In accordance with the provisions of the separate account products, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

As of December 31, 2021, the Company's separate account statements included the following assets by product:

Product	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
TC Life VA - 1	4,037,260,294	—
TC Life VLI -1	$ 458,326,154	$ —
TC Life VLI - 2	282,406,653	—
TC Life MVA - 1	—	28,553,250
Total	$ 4,777,993,101	$ 28,553,250

(3) In accordance with the specific rules for products recorded within the separate account, some separate account liabilities are guaranteed by the general account. (In accordance with the guarantees provided, if the investment proceeds are insufficient to cover the rate of return guaranteed for the product, the policyholder proceeds will be remitted by the general account).

As of December 31, 2021, the general account of the Company had a maximum guarantee for separate account liabilities of $1,330,675. The amount paid for risk charges is not explicit, but rather embedded within the mortality and expense charges.

As of December 31, 2021, the general account paid $326,330 towards separate account guarantees.The total separate account guarantees paid (received) by the general account of the Company for the preceding four years ending December 31, are as follows:

2020	$	1,157,056
2019	$	268,782
2018	$	289,531
2017	$	(42,141)

(4) The Company does not engage in securities lending transactions within the separate accounts.

B. General Nature and Characteristics of Separate Accounts Business

Separate Accounts are established in conformity with insurance laws and are segregated from the Company's general account and are maintained for the benefit of separate account contract holders. Separate accounts are accounted for at fair value in accordance with NYDFS guidance.

NOTES TO FINANCIAL STATEMENTS

VA-1 was established on July 27, 1998 to fund individual non-qualified variable annuities. VA-1 is registered with the Securities and Exchange Commission (the "Commission") as a unit investment trust under the Investment Company Act of 1940. The assets of this account are carried at market value.

VLI-1 is a unit investment trust and was organized on May 23, 2001, and established under New York Law for the purpose of issuing and funding flexible premium variable universal life insurance policies. The assets of this account are carried at market value.

VLI-2 is a unit investment trust and was organized on February 15, 2012 and established under New York Law for the purpose of issuing and funding group and individual variable life insurance policies. The assets of this account are carried at market value.

MVA-1 was established on July 23, 2008, as a non-unitized Separate Account that will support flexible premium deferred fixed annuity contracts subject to withdrawal charges and a market value adjustment feature. The assets of this account are carried at market value.

Information regarding the separate accounts of the Company is as follows:

		Index	Non-indexed Guarantee less than/equal to 4%	Non-indexed Guarantee more than 4%	Non-guaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for the year ended 12/31/2021	$ —	$ 116,273	$ —	$ 318,357,083	$ 318,473,356
(2)	Reserves 12/31/2021					
	For accounts with assets at:					
	a. Fair value	$ —	$ 16,693,462	$ —	$ 4,775,690,259	$ 4,792,383,721
	b. Amortized cost	—	—	—	—	—
	c. Total reserves*	$ —	$ 16,693,462	$ —	$ 4,775,690,259	$ 4,792,383,721
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$ —	$ 16,383,462	$ —	$ —	$ 16,383,462
	2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
	3. At fair value	—	—	—	4,775,690,259	4,775,690,259
	4. At book value without market value adjustment and with current surrender charge of less than 5%	—	—	—	—	—
	5. Subtotal	$ —	$ 16,383,462	$ —	$ 4,775,690,259	$ 4,792,073,721
	b. Not subject to discretionary withdrawal	—	310,000	—	—	310,000
	c. Total	$ —	$ 16,693,462	$ —	$ 4,775,690,259	$ 4,792,383,721
	* Line 2(c) should equal Line 3(c)					
(4)	Reserves for Asset Default Risk in Lieu of AVR:	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of Net Transfers To or (From) Separate Accounts:

		Legally Insulated	Not Legally Insulated	Total
(1)	**Transfers as reported in the Summary of Operations of the Separate Accounts Statement:**			
	a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 319,481,503	$ 116,273	$ 319,597,776
	b. Transfers from Separate Accounts (Page 4, Line 10)	(257,858,935)	(2,009,584)	(259,868,519)
	c. Net transfers to or (from) Separate Accounts (a) - (b)	$ 61,622,568	$ (1,893,311)	$ 59,729,257
(2)	Reconciling Adjustments:			
	Fund transfer exchange gain (loss)	(852,417)	—	(852,417)
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement - (1c) + (2) = (Page 4, Line 26)	$ 60,770,151	$ (1,893,311)	$ 58,876,840

36. Loss/Claims Adjustment Expense

A. The Company has $0 liability for unpaid accident and health claim adjustment expenses as of December 31, 2021 and 2020, respectively.

B. The Company did not increase or decrease the provision for insured events of prior years.

C. The Company did not incur or pay any claim adjustment expenses in the current year, which were attributable to insured or covered events of prior years.

D. The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by $0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New York

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 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). 06/25/2020

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

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [X] No [ ]
4.12 renewals? ..... Yes [X] No [ ]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

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

5.2 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
.....	.....	.....

6.1 Has the 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]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [X] No [ ]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

Teachers Insurance and Annuity Association of America

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			
Teachers Insurance and Annuity Association of America	New York, New York	YES			
TIAA Board of Governors	New York, New York	YES			
TIAA-CREF Individual & Institutional Services, LLC	New York, New York				YES
Nuveen Securities, LLC	Chicago, Illinois				YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, PricewaterhouseCoopers Center, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

John Esch (Officer/Employee), 8500 Andrew Carnegie Blvd, Charlotte, NC 28262

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....

12.2 If, yes provide explanation:

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

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

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$
26.28	On deposit with states	$ 7,972,381
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian's 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

GENERAL INTERROGATORIES

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [ ] No [X]

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

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

29.05 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
Teachers Advisors, LLC	A

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 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
107157	Teachers Advisors, LLC	Q3EVPQI7HQSIMVRLOU14	Securities and Exchange Commission	DS

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	12,608,947,788	13,340,114,027	731,166,239
31.2 Preferred stocks	10,022,110	10,022,110	
31.3 Totals	12,618,969,898	13,350,136,137	731,166,239

31.4 Describe the sources or methods utilized in determining the fair values:

Fair values, obtained primarily from third party pricing vendors, are provided for all bonds. When fair values are not available from pricing vendors, other sources used include pricing modelsfrom third party vendors, broker quotes, or internally modeled prices.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

The Company typically requests broker quotes from primary market makers for the respective security. The broker providing the quote is usually the broker the Company uses to execute its trade for the respective security. The Company also conducts its own independent review of the quotes it receives to determine reasonableness. This review can include comparison to a secondary pricing source, comparison to similar or related securities, and period to period variance analysis relative to respective market movement.

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

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 62,768

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	62,768

39.1 Amount of payments for legal expenses, if any? ..... $ 35,414

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 4,080

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	4,080

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only ..... $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	433,578,496	368,301,383
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	3,785,015,453	3,738,084,952
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $

3.4 State the authority under which Separate Accounts are maintained:

Section 4240 of the New York Insurance Law .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 195,943,096
7.2 Total Incurred Claims ..... $ 74,851,150
7.3 Number of Covered Lives 87,623

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 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 [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 30,837,098
9.22 Received ..... $

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $
10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 777,500,000

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 101,600,000
12.12 Stock ..... $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
27.11 First Year ..... %
27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	11,113,411	11,398,009	11,712,795	10,208,652	9,002,956
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	40,693,298	42,369,934	43,766,410	42,539,634	40,837,366
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	6,494,583	6,667,509	6,858,427	6,559,035	6,125,155
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	58,301,292	60,435,452	62,337,632	59,307,321	55,965,477
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	9,647	5,481	1,753,911	1,412,589	1,582,867
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)		1,767	2,809,116	3,098,914	3,731,935
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)			431,867	628,787	822,681
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	9,647	7,248	4,994,894	5,140,290	6,137,483
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	134,370,879	148,708,801	295,908,139	292,442,605	322,037,034
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	270,972,705	193,027,282	290,267,364	345,967,973	354,565,475
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	28,234,911	26,565,300	38,289,104	50,609,936	58,000,035
17.2	Group annuities (Line 20.4, Col. 7)					
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)					
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	433,578,496	368,301,383	624,464,607	689,020,514	734,602,544
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	12,819,566,063	11,654,220,365	9,115,762,762	8,250,726,403	7,504,162,073
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	11,989,333,976	10,846,893,499	8,618,128,744	7,764,720,650	7,106,341,414
23.	Aggregate life reserves (Page 3, Line 1)	3,795,289,576	3,750,734,732	3,932,799,458	3,532,202,828	3,287,996,066
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	8,026,651,459	6,961,430,611	4,541,418,215	4,104,701,197	3,700,450,692
26.	Asset valuation reserve (Page 3, Line 24.01)	64,957,502	56,001,515	52,680,746	52,486,440	46,915,610
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	839,156,601	816,283,368	508,036,606	498,383,927	409,040,841
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	245,207,581	232,575,926	273,515,148	291,280,218	381,094,013
	Risk-Based Capital Analysis					
30.	Total adjusted capital	906,614,103	874,784,883	513,824,480	502,394,726	458,456,451
31.	Authorized control level risk - based capital	79,299,808	65,105,230	55,282,123	61,818,493	52,639,330
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	98.2	97.1	96.4	97.4	98.2
33.	Stocks (Lines 2.1 and 2.2)	0.1	0.0	0.0	0.0	0.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)					
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.3	2.5	3.1	2.1	1.4
37.	Contract loans (Line 6)	0.4	0.4	0.4	0.4	0.4
38.	Derivatives (Page 2, Line 7)					
39.	Other invested assets (Line 8)	0.0	0.0	0.1	0.1	0.1
40.	Receivables for securities (Line 9)	0.0	0.0	0.0		0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					1,201,711
50.	Total of above Lines 44 to 49					1,201,711
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	68,354,254	66,241,347	116,168,268	68,518,870	63,020,848
53.	Total admitted assets (Page 2, Line 28, Col. 3)	17,626,112,414	15,760,719,440	13,137,836,113	13,267,151,764	12,556,662,557
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	357,770,639	351,245,443	304,807,739	268,870,647	240,431,031
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(1,093,131)	(4,720,931)	(9,371,244)	818,647	1,900,039
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,136,990			(201,711)	(573,529)
57.	Total of above Lines 54, 55 and 56	357,814,498	346,524,512	295,436,495	269,487,583	241,757,541
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	344,405,600	303,199,876	332,027,558	290,316,622	222,945,571
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	76,861,066	(144,964,602)	467,839,729	255,952,857	261,856,129
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	2.5	1.4	7.0	7.4	5.2
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.3	2.6	2.5	2.3	2.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	42,046,849	251,785,261	(259,681,703)	(44,458,122)	(1,788,791)
74.	Ordinary - individual annuities (Page 6, Col. 4)	12,538,637	17,797,610	23,105,325	(7,407,425)	2,808,082
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	(4,096,345)	(8,061,635)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	7,776,064	8,173,730	94,725	(265,847)	(108,967)
78.	Group annuities (Page 6, Col. 5)	60,524,513	38,485,615	38,069,173	40,763,948	34,471,791
79.	A & H-group (Page 6.5, Col. 3)					
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	16,807	(2,701)	1,101	12,737	16,122
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	122,902,870	316,239,515	(198,411,378)	(15,451,054)	27,336,602

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE TIAA-CREF LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 1216 — NAIC Company Code 60142

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	195,943,096		49,212,274		245,155,371
2. Annuity considerations	270,972,705				270,972,705
3. Deposit-type contract funds	51,017,763	XXX	1,991,976,798	XXX	2,042,994,560
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	517,933,564		2,041,189,072		2,559,122,636
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	67,151,541		11,367,984		78,519,525
10. Matured endowments					
11. Annuity benefits	102,594,460				102,594,460
12. Surrender values and withdrawals for life contracts	204,883,071		16,202,941		221,086,011
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	374,629,071		27,570,925		402,199,996
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	55	12,541,669			2	4,000			57	12,545,669
17. Incurred during current year	207	74,851,150				1,004,500			207	75,855,650
Settled during current year:										
18.1 By payment in full	189	67,151,539							189	67,151,539
18.2 By payment on compromised claims										
18.3 Totals paid	189	67,151,539							189	67,151,539
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	189	67,151,539							189	67,151,539
19. Unpaid Dec. 31, current year (16+17-18.6)	73	20,241,280			2	1,008,500			75	21,249,780
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	91,069	53,767,943,324		(a)	2,182	6,667,508,097			93,251	60,435,451,421
21. Issued during year	29	9,646,500							29	9,646,500
22. Other changes to in force (Net)	(3,475)	(1,970,880,853)			(42)	(172,926,490)			(3,517)	(2,143,807,343)
23. In force December 31 of current year	87,623	51,806,708,971		(a)	2,140	6,494,581,607			89,763	58,301,290,578

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	6,906,766	6,871,698		8,131,222	10,063,520
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	6,906,766	6,871,698		8,131,222	10,063,520
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	6,906,766	6,871,698		8,131,222	10,063,520

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0 and number of persons insured under indemnity only products .....0 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			91,069	53,767,943				2,182	6,667,509	60,435,452
2.	Issued during year			29	9,647						9,647
3.	Reinsurance assumed										
4.	Revived during year			52	51,872				5	5,936	57,808
5.	Increased during year (net)										
6.	Subtotals, Lines 2 to 5			81	61,519				5	5,936	67,455
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			91,150	53,829,462				2,187	6,673,445	60,502,907
	Deductions during year:										
10.	Death			178	74,721			XXX	7	12,385	87,106
11.	Maturity							XXX			
12.	Disability							XXX			
13.	Expiry			395	166,685						166,685
14.	Surrender			235	244,264				30	145,270	389,534
15.	Lapse			2,693	1,495,762				10	17,770	1,513,532
16.	Conversion			26	12,564			XXX	XXX	XXX	12,564
17.	Decreased (net)				28,757					3,437	32,194
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			3,527	2,022,753				47	178,862	2,201,615
21.	In force end of year (b) (Line 9 minus Line 20)			87,623	51,806,709				2,140	6,494,583	58,301,292
22.	Reinsurance ceded end of year	XXX		XXX	34,520,533	XXX		XXX	XXX	3,121,764	37,642,297
23.	Line 21 minus Line 22	XXX		XXX	17,286,176	XXX	(a)	XXX	XXX	3,372,819	20,658,995
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	
25.	Other paid-up insurance				
26.	Debit ordinary insurance	XXX	XXX		

NONE

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			74,586	40,158,362
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	534,936
31.	Totals (Lines 27 to 30)			74,586	40,693,298
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX		
34.	Totals, whole life and endowment	29	9,647	13,037	11,113,411
35.	Totals (Lines 31 to 34)	29	9,647	87,623	51,806,709

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	9,647		51,806,709	
38.	Credit Life (Group and Individual)				
39.	Group			6,494,582	
40.	Totals (Lines 36 to 39)	9,647		58,301,291	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under reinsured group plans is reported on a pro-rata basis				XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies		

NONE

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included in Line 29.
	47.1
	47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48.	Waiver of Premium			10,399	5,980,279			102	68,072
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	10,399	(a) 5,980,279		(a)	102	(a) 68,072

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	83	268		
2.	Issued during year	9	63		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	92	331		
	Deductions during year:				
6.	Decreased (net)	3	23		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	3	23		
9.	In force end of year (line 5 minus line 8)	89	308		
10.	Amount on deposit	7,718,697	(a) 28,190,271		(a)
11.	Income now payable	89	308		
12.	Amount of income payable	(a) 501,210	(a) 5,741,349	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	2,035	22,171		
2.	Issued during year	290	606		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	2,325	22,777		
	Deductions during year:				
6.	Decreased (net)	239	1,291		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	239	1,291		
9.	In force end of year (line 5 minus line 8)	2,086	21,486		
	Income now payable:				
10.	Amount of income payable	(a) 38,919,373	XXX	XXX	(a)
	Deferred fully paid:				
11.	Account balance	XXX	(a) 1,028,365,257	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a)	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					2,754	7,344,167
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	2,754	XXX
	Deductions during year:						
6.	Conversions	XXX	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	115	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	115	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	2,639	(a) 7,274,570

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	82	
2.	Issued during year	5	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	87	
	Deductions During Year:		
6.	Decreased (net)	3	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	3	
9.	In force end of year (line 5 minus line 8)	84	
10.	Amount of account balance	(a) 7,881,923,478	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	32,340,803
2.	Current year's realized pre-tax capital gains/(losses) of $ 14,756,805 transferred into the reserve net of taxes of $ 3,098,929	11,657,876
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	43,998,679
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	4,843,470
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	39,155,209

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	3,511,240	1,332,230		4,843,470
2.	2022	3,132,782	2,137,299		5,270,081
3.	2023	2,699,600	1,553,136		4,252,736
4.	2024	2,416,087	1,212,353		3,628,440
5.	2025	2,159,773	854,704		3,014,476
6.	2026	1,967,294	488,007		2,455,300
7.	2027	1,837,877	298,180		2,136,057
8.	2028	1,665,679	270,526		1,936,205
9.	2029	1,449,132	246,310		1,695,442
10.	2030	1,229,287	225,514		1,454,801
11.	2031	1,092,172	200,193		1,292,365
12.	2032	1,024,747	189,392		1,214,139
13.	2033	969,804	194,216		1,164,020
14.	2034	909,703	203,599		1,113,302
15.	2035	867,815	208,458		1,076,273
16.	2036	831,663	213,317		1,044,980
17.	2037	802,073	222,560		1,024,633
18.	2038	749,107	231,644		980,751
19.	2039	684,200	231,644		915,843
20.	2040	598,607	245,270		843,877
21.	2041	521,226	249,812		771,038
22.	2042	399,256	231,644		630,900
23.	2043	291,074	177,139		468,213
24.	2044	195,137	131,719		326,857
25.	2045	131,034	81,757		212,791
26.	2046	80,831	27,252		108,083
27.	2047	47,483			47,483
28.	2048	35,686			35,686
29.	2049	31,319			31,319
30.	2050	9,119			9,119
31.	2051 and Later				
32.	Total (Lines 1 to 31)	32,340,803	11,657,876		43,998,679

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	55,979,789		55,979,789		21,727	21,727	56,001,516
2. Realized capital gains/(losses) net of taxes - General Account	61,382		61,382				61,382
3. Realized capital gains/(losses) net of taxes - Separate Accounts	1,935		1,935				1,935
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	1,136,990		1,136,990				1,136,990
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(719,219)		(719,219)				(719,219)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	13,898,310		13,898,310		6,564	6,564	13,904,874
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	70,359,187		70,359,187		28,292	28,291	70,387,478
9. Maximum reserve	76,241,400		76,241,400		34,682	34,682	76,276,082
10. Reserve objective	43,217,438		43,217,438		20,158	20,158	43,237,596
11. 20% of (Line 10 - Line 8)	(5,428,350)		(5,428,350)		(1,627)	(1,627)	(5,429,977)
12. Balance before transfers (Lines 8 + 11)	64,930,837		64,930,837		26,665	26,665	64,957,502
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	64,930,837		64,930,837		26,665	26,665	64,957,502

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	151,093,865	XXX	XXX	151,093,865	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	1,698,537,037	XXX	XXX	1,698,537,037	0.0005	849,269	0.0016	2,717,659	0.0033	5,605,172
2.2	1	NAIC Designation Category 1.B	318,726,396	XXX	XXX	318,726,396	0.0005	159,363	0.0016	509,962	0.0033	1,051,797
2.3	1	NAIC Designation Category 1.C	331,182,765	XXX	XXX	331,182,765	0.0005	165,591	0.0016	529,892	0.0033	1,092,903
2.4	1	NAIC Designation Category 1.D	734,284,446	XXX	XXX	734,284,446	0.0005	367,142	0.0016	1,174,855	0.0033	2,423,139
2.5	1	NAIC Designation Category 1.E	1,077,054,314	XXX	XXX	1,077,054,314	0.0005	538,527	0.0016	1,723,287	0.0033	3,554,279
2.6	1	NAIC Designation Category 1.F	1,692,503,602	XXX	XXX	1,692,503,602	0.0005	846,252	0.0016	2,708,006	0.0033	5,585,262
2.7	1	NAIC Designation Category 1.G	1,622,867,220	XXX	XXX	1,622,867,220	0.0005	811,434	0.0016	2,596,588	0.0033	5,355,462
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	7,475,155,780	XXX	XXX	7,475,155,780	XXX	3,737,578	XXX	11,960,249	XXX	24,668,014
3.1	2	NAIC Designation Category 2.A	2,496,288,495	XXX	XXX	2,496,288,495	0.0021	5,242,206	0.0064	15,976,246	0.0106	26,460,658
3.2	2	NAIC Designation Category 2.B	1,873,646,175	XXX	XXX	1,873,646,175	0.0021	3,934,657	0.0064	11,991,336	0.0106	19,860,649
3.3	2	NAIC Designation Category 2.C	441,382,536	XXX	XXX	441,382,536	0.0021	926,903	0.0064	2,824,848	0.0106	4,678,655
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	4,811,317,206	XXX	XXX	4,811,317,206	XXX	10,103,766	XXX	30,792,430	XXX	50,999,962
4.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
4.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
4.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)		XXX	XXX		XXX		XXX		XXX	
5.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
5.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)		XXX	XXX		XXX		XXX		XXX	
6.1	5	NAIC Designation Category 5.A	285,725	XXX	XXX	285,725	0.0630	18,001	0.1128	32,230	0.1880	53,716
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	285,725	XXX	XXX	285,725	XXX	18,001	XXX	32,230	XXX	53,716
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	12,437,852,576	XXX	XXX	12,437,852,576	XXX	13,859,345	XXX	42,784,909	XXX	75,721,693
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	8,702,400	XXX	XXX	8,702,400	0.0021	18,275	0.0064	55,695	0.0106	92,245
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	1,319,710	XXX	XXX	1,319,710	0.0000		0.2370	312,771	0.2370	312,771
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	10,022,110	XXX	XXX	10,022,110	XXX	18,275	XXX	368,467	XXX	405,017

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	96,343	XXX	XXX	96,343	0.0005	48	0.0016	154	0.0033	318
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	96,343	XXX	XXX	96,343	XXX	48	XXX	154	XXX	318
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	96,343	XXX	XXX	96,343	XXX	48	XXX	154	XXX	318
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	12,447,971,029	XXX	XXX	12,447,971,029	XXX	13,877,668	XXX	43,153,530	XXX	76,127,027

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)			XXX		XXX		XXX		XXX	
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	1,993,453	XXX	XXX	1,993,453	0.0005	997	0.0016	3,190	0.0033	6,578
31.	2	High Quality	2,651,252	XXX	XXX	2,651,252	0.0021	5,568	0.0064	16,968	0.0106	28,103
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	4,644,705	XXX	XXX	4,644,705	XXX	6,564	XXX	20,158	XXX	34,682
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	4,644,705			4,644,705	XXX	6,564	XXX	20,158	XXX	34,682

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims																		
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)																		
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses	(121,040)										(121,040)							
9. Taxes, licenses and fees	100,368										100,368							
10. Total other expenses incurred	(20,672)										(20,672)							
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	20,672										20,672							
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	20,672										20,672							
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1 Total	2 Group Accident and Health	3 Credit Accident and Health (Group and Individual)	4 Collectively Renewable	Other Individual Contracts				
					5 Non-Cancelable	6 Guaranteed Renewable	7 Non-Renewable for Stated Reasons Only	8 Other Accident Only	9 All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year									
2. Total prior year									
3. Increase									

NONE

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year									
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1									
3.2 Claim reserves and liabilities, December 31, prior year									
3.3 Line 3.1 minus Line 3.2									

NONE

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	6,906,766					6,906,766			
2. Premiums earned	6,871,698					6,871,698			
3. Incurred claims	11,367,906					11,367,906			
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			11,367,906	11,367,906
2. Beginning Claim Reserves and Liabilities			30,269,564	30,269,564
3. Ending Claim Reserves and Liabilities			33,506,248	33,506,248
4. Claims Paid			8,131,222	8,131,222
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims			11,367,906	11,367,906
10. Beginning Claim Reserves and Liabilities			30,269,564	30,269,564
11. Ending Claim Reserves and Liabilities			33,506,248	33,506,248
12. Claims Paid			8,131,222	8,131,222
D. Net:				
13. Incurred Claims				
14. Beginning Claim Reserves and Liabilities				
15. Ending Claim Reserves and Liabilities				
16. Claims Paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses				
18. Beginning Reserves and Liabilities				
19. Ending Reserves and Liabilities				
20. Paid Claims and Cost Containment Expenses				

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
80659	82-4533188	07/01/2013	The Canada Life Assurance Company (U.S. Branch)	MI		1,467
80659	82-4533188	02/01/2017	The Canada Life Assurance Company (U.S. Branch)	MI		88,613
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company (GR)	DE	75,000	1,296,729
97071	13-3126819	04/01/2009	SCOR Global Life USA Reinsurance Company (GR)	DE		94,989
97071	13-3126819	01/01/2010	SCOR Global Life USA Reinsurance Company (GR)	DE	150,000	1,473,850
97071	13-3126819	02/01/2017	SCOR Global Life USA Reinsurance Company (GR)	DE		43,943
97071	13-3126819	02/01/2018	SCOR Global Life USA Reinsurance Company (GR)	DE	29,700	152,064
88340	59-2859797	01/01/2010	Hannover Life Reassurance Company of America	FL		86,356
88340	59-2859797	05/15/2012	Hannover Life Reassurance Company of America	FL		76,395
88340	59-2859797	01/01/2013	Hannover Life Reassurance Company of America	FL		9,728
88340	59-2859797	07/01/2013	Hannover Life Reassurance Company of America	FL		2,236
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN		64,008
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	5,559,599	3,463,767
93580	84-0849721	01/01/2013	M Life Insurance Company	CO		248,527
93580	84-0849721	07/01/2013	M Life Insurance Company	CO	3,750,000	158,970
66346	58-0828824	08/15/2005	Munich American Reassurance Company	GA		112,164
66346	58-0828824	08/15/2005	Munich American Reassurance Company	GA		107,887
66346	58-0828824	03/01/2006	Munich American Reassurance Company	GA		61,213
66346	58-0828824	10/01/2008	Munich American Reassurance Company	GA	108,668	1,157,411
66346	58-0828824	07/01/2009	Munich American Reassurance Company	GA		1,684
66346	58-0828824	07/01/2013	Munich American Reassurance Company	GA		1,966
66346	58-0828824	10/17/2015	Munich American Reassurance Company	GA		618
66346	58-0828824	02/01/2017	Munich American Reassurance Company	GA		89,053
66346	58-0828824	02/01/2018	Munich American Reassurance Company	GA	9,900	50,688
88099	75-1608507	01/01/2013	Optimum Re Insurance Company	TX		17,094
88099	75-1608507	07/01/2013	Optimum Re Insurance Company	TX		1,998
93572	43-1235868	01/19/2005	RGA Reinsurance Company	MO		293,789
93572	43-1235868	02/01/2007	RGA Reinsurance Company	MO		16,262
93572	43-1235868	04/16/2009	RGA Reinsurance Company	MO		16,385
93572	43-1235868	05/15/2012	RGA Reinsurance Company	MO		74,747
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO		17,495
93572	43-1235868	07/01/2013	RGA Reinsurance Company	MO		1,180
93572	43-1235868	02/01/2017	RGA Reinsurance Company	MO		91,668
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	66,670	1,060,329
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Company	CO		343,809
88340	59-2859797	11/01/2001	Hannover Life Reassurance Company of America	FL	233,345	2,918,160
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO		78,134
82627	06-0839705	01/01/2001	Swiss Re Life and Health America, Inc.	MO		7,826
82627	06-0839705	11/01/2002	Swiss Re Life and Health America, Inc.	MO		125,696
82627	06-0839705	03/01/2006	Swiss Re Life and Health America, Inc.	MO	43,464	370,084
82627	06-0839705	09/12/2006	Swiss Re Life and Health America, Inc.	MO		1,001,057
82627	06-0839705	01/01/2010	Swiss Re Life and Health America, Inc.	MO	100,000	2,450,299
82627	06-0839705	02/01/2017	Swiss Re Life and Health America, Inc.	MO		12,917
82627	06-0839705	02/01/2018	Swiss Re Life and Health America, Inc.	MO	9,900	50,688
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company (GR)	DE	600,000	1,944
0899999. Life and Annuity - U.S. Non-Affiliates					10,736,246	17,795,887
1099999. Total Life and Annuity - Non-Affiliates					10,736,246	17,795,887
1199999. Total Life and Annuity					10,736,246	17,795,887
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					10,736,246	17,795,887
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					10,736,246	17,795,887

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	294,990,584	9,405,317	7,220,808	512,473				
97071	13-3126819	04/01/2009	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	1,155,268,209	31,121,054	20,357,493	1,881,876				
97071	13-3126819	01/01/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	3,964,343,864	76,690,665	69,217,545	6,259,252				
97071	13-3126819	02/01/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL	1,121,685,896	1,152,956	19,685,810	509,577				
88340	59-2859797	01/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	1,055,571,387	27,731,607	18,599,412	1,688,917				
88340	59-2859797	07/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL	27,330,445	390,368	781,670	40,132				
66346	58-0828824	08/15/2005	Munich American Reassurance Company	GA	YRT/I	XXXL	37,563,698	201,747	682,152	127,075				
66346	58-0828824	08/15/2005	Munich American Reassurance Company	GA	CO/I	XXXL	85,414,477	961,764	2,687,779	394,563				
66346	58-0828824	07/01/2009	Munich American Reassurance Company	GA	CO/I	XXXL	20,578,523	439,376	376,955	80,655				
66346	58-0828824	02/01/2018	Munich American Reassurance Company	GA	YRT/I	XXXL	373,895,299	384,319	6,561,937	186,557				
66346	58-0828824	07/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXL	24,030,445	374,240	781,670	34,225				
93572	43-1235868	01/19/2005	RGA Reinsurance Company	MO	CO/I	XXXL	249,148,779	1,709,831	4,666,063	1,030,403				
93572	43-1235868	02/01/2007	RGA Reinsurance Company	MO	CO/I	XXXL	194,613,694	5,106,729	3,405,286	326,040				
93572	43-1235868	04/16/2009	RGA Reinsurance Company	MO	CO/I	XXXL	197,754,407	5,763,462	3,480,698	442,974				
93572	43-1235868	07/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXL	14,418,267	224,544	469,002	19,778				
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Company	CO	CO/I	XXXL	269,001,868	1,953,406	4,963,148	1,143,520				
82627	06-0839705	01/01/2001	Swiss Re Life and Health America, Inc.	MO	CO/I	XXXL	95,656,900	636,144	1,767,171	724,804				
82627	06-0839705	11/01/2002	Swiss Re Life and Health America, Inc.	MO	CO/I	XXXL	281,216,734	5,046,132	4,903,118	327,978				
82627	06-0839705	09/12/2006	Swiss Re Life and Health America, Inc.	MO	CO/I	XXXL	2,069,496,187	51,053,415	36,888,508	4,386,250				
82627	06-0839705	01/01/2010	Swiss Re Life and Health America, Inc.	MO	CO/I	XXXL	7,013,857,461	133,746,774	122,384,435	10,425,671				
82627	06-0839705	02/01/2018	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	373,895,300	384,319	6,561,937	194,295				
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company (GR)	DE	CO/I	XXXL	1,345,056,862	35,020,006	23,531,090	1,907,712				
80659	82-4533188	07/01/2013	The Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	XXXL	15,918,264	231,875	469,002	23,767				
80659	82-4533188	02/01/2017	The Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	AXXX	158,234,390	42,989	40,965	346,014				
80659	82-4533188	02/01/2017	The Canada Life Assurance Company (U.S. Branch)	MI	YRT/I	XXXL	296,391,351	33,777	27,610					
80659	82-4533188	07/01/2013	The Canada Life Assurance Company (U.S. Branch)	MI	YRT/G	AXXX	428,885	191	63	3,233				
80659	82-4533188	07/01/2013	The Canada Life Assurance Company (U.S. Branch)	MI	YRT/G	XXXL	385,786	296						
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	1,495,848	717	658	35,744				
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL	3,359,530	1,046	923					
97071	13-3126819	04/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	1,649,135	176	161	2,509				
97071	13-3126819	04/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL	800,414	27	26					
97071	13-3126819	01/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	1,284,170	208	205	3,756				
97071	13-3126819	01/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL	666,405	254	233					
97071	13-3126819	02/01/2017	SCOR Global Life USA Reinsurance Company	DE	YRT/I	AXXX	113,535,547	29,511	28,221	224,154				
97071	13-3126819	02/01/2017	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL	111,909,849	17,079	14,901					
66346	58-0828824	03/01/2006	Munich American Reassurance Company	GA	YRT/I	AXXX	16,488,568	7,800	6,648	647,852				
66346	58-0828824	03/01/2006	Munich American Reassurance Company	GA	YRT/I	XXXL	114,054,999	94,529	92,400					
66346	58-0828824	10/01/2008	Munich American Reassurance Company	GA	YRT/I	AXXX	644,620,111	253,656	270,625	3,794,337				
66346	58-0828824	10/01/2008	Munich American Reassurance Company	GA	YRT/I	XXXL	1,313,526,602	423,200	349,655					
66346	58-0828824	02/01/2017	Munich American Reassurance Company	GA	YRT/I	AXXX	132,148,237	38,886	37,318	388,044				
66346	58-0828824	02/01/2017	Munich American Reassurance Company	GA	YRT/I	XXXL	324,734,603	49,574	41,603					
66346	58-0828824	10/17/2015	Munich American Reassurance Company	GA	YRT/G	AXXX	2,071,020	412	10,752	6,553				
66346	58-0828824	10/17/2015	Munich American Reassurance Company	GA	YRT/G	XXXL	856,999	505	7,576					
66346	58-0828824	10/17/2015	Munich American Reassurance Company	GA	YRT/I	AXXX	30,167	3	3,601	25				
66346	58-0828824	10/17/2015	Munich American Reassurance Company	GA	YRT/I	XXXL	106,249	5	5,257					
93572	43-1235868	01/19/2005	RGA Reinsurance Company	MO	YRT/I	AXXX	528,094	47	44	6,266				
93572	43-1235868	01/19/2005	RGA Reinsurance Company	MO	YRT/I	XXXL	440,235	534	496					
93572	43-1235868	02/01/2007	RGA Reinsurance Company	MO	YRT/I	AXXX	155,397	41	57	3,273				
93572	43-1235868	02/01/2007	RGA Reinsurance Company	MO	YRT/I	XXXL	1,590,480	209	178					
93572	43-1235868	04/16/2009	RGA Reinsurance Company	MO	YRT/I	AXXX	869,015	130	119	1,582				
93572	43-1235868	04/16/2009	RGA Reinsurance Company	MO	YRT/I	XXXL	191,906							
93572	43-1235868	02/01/2017	RGA Reinsurance Company	MO	YRT/I	AXXX	211,294,058	57,612	54,782					
93572	43-1235868	02/01/2017	RGA Reinsurance Company	MO	YRT/I	XXXL	259,001,337	36,979	31,463	398,664				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/15/2012	RGA Reinsurance Company	MO	YRT/G	AXXX	28,870,887	18,089	13,307	199,325				
93572	43-1235868	05/15/2012	RGA Reinsurance Company	MO	YRT/G	XXXL	41,028,042	22,416	18,750					
93572	43-1235868	05/15/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	5,601,271	6,126	4,324	114,804				
93572	43-1235868	05/15/2012	RGA Reinsurance Company	MO	YRT/I	XXXL	15,156,794	9,145	6,438					
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	AXXX	28,882,787	1,555	941	21,058				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	XXXL	40,003,336	4,849	3,527					
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/I	AXXX	5,365,153	298	174	3,332				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXL	12,520,209	1,584	1,531					
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	XXXL	89,487	63	59	322				
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	967,724	519	503	28,948				
68713	84-0499703	01/01/2001	Security Life of Denver Insurance Company	CO	YRT/I	XXXL	1,905,052	1,235	1,138					
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXX	197,630	144	138	575,404				
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	128,762,243	158,623	143,408					
82627	06-0839705	03/01/2006	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXX	7,295,160	3,411	2,923	307,653				
82627	06-0839705	03/01/2006	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	47,338,902	43,376	41,985					
82627	06-0839705	12/01/2008	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXX	291,900,454	113,405	120,172	1,358,964				
82627	06-0839705	12/01/2008	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	117,818,727	67,182	55,376					
82627	06-0839705	01/19/2005	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	9,297,520	17,872	16,316	80,247				
82627	06-0839705	02/01/2017	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	66,272,185	4,888	3,428	31,211				
82627	06-0839705	11/01/2002	Swiss Re Life and Health America, Inc.	MO	YRT/I	AXXX	10,259,869	3,701	3,578	74,906				
82627	06-0839705	11/01/2002	Swiss Re Life and Health America, Inc.	MO	YRT/I	XXXL	3,542,716	2,495	2,570					
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company (GR)	DE	YRT/I	AXXX	3,603,685	2,869	2,716	49,893				
97071	13-3126819	01/19/2005	SCOR Global Life USA Reinsurance Company (GR)	DE	YRT/I	XXXL	6,369,314	1,905	1,750					
88340	59-2859797	11/01/2001	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	4,940,231,190	55,670,503	88,382,634	5,656,844				
88340	59-2859797	05/15/2012	Hannover Life Reassurance Company of America	FL	YRT/G	AXXX	41,837,108	28,050	19,537	252,350				
88340	59-2859797	05/15/2012	Hannover Life Reassurance Company of America	FL	YRT/G	XXXL	36,081,251	13,444	9,229					
88340	59-2859797	05/15/2012	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	5,653,887	6,131	4,325	148,081				
88340	59-2859797	05/15/2012	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL	15,263,031	9,150	6,439					
88340	59-2859797	01/01/2013	Hannover Life Reassurance Company of America	FL	YRT/G	AXXX	17,329,676	933	871	15,564				
88340	59-2859797	01/01/2013	Hannover Life Reassurance Company of America	FL	YRT/G	XXXL	20,187,116	2,734	3,032					
88340	59-2859797	01/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	3,219,095	179	161	2,250				
88340	59-2859797	01/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL	7,512,130	951	1,459					
88340	59-2859797	11/01/2001	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	61,384,338	21,330	19,836	582,377				
88340	59-2859797	11/01/2001	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL	27,616,892	15,100	13,772					
0899999. General Account - Authorized U.S. Non-Affiliates							30,042,921,798	447,074,698	450,375,576	48,034,033				
1099999. Total General Account - Authorized Non-Affiliates							30,042,921,798	447,074,698	450,375,576	48,034,033				
1199999. Total General Account Authorized							30,042,921,798	447,074,698	450,375,576	48,034,033				
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	1,731,882,177	19,197,173	31,091,410	2,636,353				
93580	84-0849721	07/01/2013	M Life Insurance Company	CO	YRT/I	XXXL	1,943,181,252	4,861,299	3,126,678	2,233,697				
88099	75-1608507	07/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL	24,424,355	324,806	625,336	34,862				
65676	35-0472300	01/01/2000	The Lincoln National Life Insurance Company	IN	YRT/I	XXXL	65,787,325	91,970	83,166	398,850				
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	MCO/G	AXXX	921,248,346			14,814,510			34,990,284	
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	MCO/G	XXXL	903,018,267						112,962,636	
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	MCO/I	AXXX	274,472,658			6,898,419			15,669,102	
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	MCO/I	XXXL	342,694,588						34,825,923	
93580	84-0849721	01/01/2013	M Life Insurance Company	CO	MCO/G	AXXX	393,123,477			5,649,422			4,488,249	
93580	84-0849721	01/01/2013	M Life Insurance Company	CO	MCO/G	XXXL	584,918,622						40,578,097	
93580	84-0849721	01/01/2013	M Life Insurance Company	CO	MCO/I	AXXX	92,196,214			1,960,799			1,158,706	
93580	84-0849721	01/01/2013	M Life Insurance Company	CO	MCO/I	XXXL	210,375,558						13,977,514	
88099	75-1608507	01/01/2013	Optimum Re Insurance Company	TX	YRT/G	AXXX	27,253,694	2,137	1,884	30,626				
88099	75-1608507	01/01/2013	Optimum Re Insurance Company	TX	YRT/G	XXXL	34,387,460	4,286	2,604					
88099	75-1608507	01/01/2013	Optimum Re Insurance Company	TX	YRT/I	AXXX	8,258,404	247	670	9,507				
88099	75-1608507	01/01/2013	Optimum Re Insurance Company	TX	YRT/I	XXXL	14,883,604	5,082	1,181					

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	18,451,104	6,543	6,106	132,131				
64688	75-6020048	11/01/2001	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL	8,818,176	4,337	3,965					
1999999. General Account - Unauthorized U.S. Non-Affiliates							7,599,375,281	24,497,880	34,943,000	34,799,176			258,650,511	
2199999. Total General Account - Unauthorized Non-Affiliates							7,599,375,281	24,497,880	34,943,000	34,799,176			258,650,511	
2299999. Total General Account Unauthorized							7,599,375,281	24,497,880	34,943,000	34,799,176			258,650,511	
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							37,642,297,079	471,572,578	485,318,576	82,833,209			258,650,511	
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	MCO/G	AXXX							67,734,008	
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	MCO/I	AXXX							18,583,673	
93580	84-0849721	01/01/2013	M Life Insurance Company	CO	MCO/G	AXXX							25,900,642	
93580	84-0849721	01/01/2013	M Life Insurance Company	CO	MCO/I	AXXX							4,689,679	
6499999. Separate Accounts - Unauthorized U.S. Non-Affiliates													116,908,002	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													116,908,002	
6799999. Total Separate Accounts Unauthorized													116,908,002	
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													116,908,002	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							37,642,297,079	471,572,578	485,318,576	82,833,209			375,558,513	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)														
9999999 - Totals							37,642,297,079	471,572,578	485,318,576	82,833,209			375,558,513	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
65978	13-5581829	05/01/2014	MetLife, Inc	NY	OTH/I	LTC	6,871,698		121,038,363				
0899999. General Account - Authorized U.S. Non-Affiliates							6,871,698		121,038,363				
1099999. Total General Account - Authorized Non-Affiliates							6,871,698		121,038,363				
1199999. Total General Account Authorized							6,871,698		121,038,363				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							6,871,698		121,038,363				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							6,871,698		121,038,363				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							6,871,698		121,038,363				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
65676	35-0472300	01/01/2000	Lincoln National Reassurance Company	91,970	64,008		155,978	216,735	0002				34,328	155,978
93580	84-0849721	07/01/2013	M Life Insurance Company	4,861,299	13,158,614	12,328,370	30,348,283						18,443,642	18,443,642
64688	75-6020048	11/20/2001	SCOR Global Life Americas Reinsurance Company	19,208,052	1,876,451		21,084,503			33,445,264			249,113	21,084,503
88099	75-1608507	07/01/2013	Optimum Re	336,220	19,092		355,312						9,414	9,414
0899999. General Account - Life and Annuity U.S. Non-Affiliates				24,497,541	15,118,165	12,328,370	51,944,076	216,735	XXX	33,445,264			18,736,497	39,693,537
1099999. Total General Account - Life and Annuity Non-Affiliates				24,497,541	15,118,165	12,328,370	51,944,076	216,735	XXX	33,445,264			18,736,497	39,693,537
1199999. Total General Account Life and Annuity				24,497,541	15,118,165	12,328,370	51,944,076	216,735	XXX	33,445,264			18,736,497	39,693,537
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				24,497,541	15,118,165	12,328,370	51,944,076	216,735	XXX	33,445,264			18,736,497	39,693,537
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				24,497,541	15,118,165	12,328,370	51,944,076	216,735	XXX	33,445,264			18,736,497	39,693,537
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals				24,497,541	15,118,165	12,328,370	51,944,076	216,735	XXX	33,445,264			18,736,497	39,693,537

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0002	2	026009593	Bank of America, N.A.	216,735

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	89,705	92,444	103,459	108,662	120,750
2.	Commissions and reinsurance expense allowances	9,732	10,615	15,729	18,777	24,169
3.	Contract claims	51,169	51,969	44,366	44,279	49,284
4.	Surrender benefits and withdrawals for life contracts	11,639	13,094	10,674	6,958	3,204
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(7,468)	(8,867)	6,029	16,144	32,733
7.	Increase in aggregate reserve for life and accident and health contracts	(9,129)	4,310	14,788	5,395	30,359
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9.	Aggregate reserves for life and accident and health contracts	592,611	601,740	597,430	582,642	577,247
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	17,796	21,257	19,757	16,877	14,193
12.	Amounts recoverable on reinsurance	10,736	1,957	5,285	2,124	11,430
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	300	(132)	935	2,552	5,229
16.	Unauthorized reinsurance offset	12,251	651	4,867	3,292	13,941
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	217	217	125,217	156,217	168,210
20.	Trust agreements (T)	33,445	35,334	44,835	49,650	49,412
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	12,669,165,925		12,669,165,925
2.	Reinsurance (Line 16)	13,498,243	(13,498,243)	
3.	Premiums and considerations (Line 15)	22,387,427		22,387,427
4.	Net credit for ceded reinsurance	XXX	611,654,532	611,654,532
5.	All other admitted assets (balance)	114,514,468		114,514,468
6.	Total assets excluding Separate Accounts (Line 26)	12,819,566,063	598,156,289	13,417,722,352
7.	Separate Account assets (Line 27)	4,806,546,351		4,806,546,351
8.	Total assets (Line 28)	17,626,112,414	598,156,289	18,224,268,703
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,795,289,576	592,610,941	4,387,900,517
10.	Liability for deposit-type contracts (Line 3)	8,026,651,459		8,026,651,459
11.	Claim reserves (Line 4)	11,671,415	17,795,887	29,467,302
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	136,309		136,309
14.	Other contract liabilities (Line 9)	47,758,599		47,758,599
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	12,250,539	(12,250,539)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	95,576,079		95,576,079
20.	Total liabilities excluding Separate Accounts (Line 26)	11,989,333,976	598,156,289	12,587,490,265
21.	Separate Account liabilities (Line 27)	4,795,121,837		4,795,121,837
22.	Total liabilities (Line 28)	16,784,455,813	598,156,289	17,382,612,102
23.	Capital & surplus (Line 38)	841,656,601	XXX	841,656,601
24.	Total liabilities, capital & surplus (Line 39)	17,626,112,414	598,156,289	18,224,268,703
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	592,610,941		
26.	Claim reserves	17,795,887		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	13,498,243		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	623,905,071		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies	12,250,539		
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	12,250,539		
41.	Total net credit for ceded reinsurance	611,654,532		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	3,621,151	2,172,584	130,031		5,923,765	652,461
2.	Alaska AK	L	192,447	132,200			324,647	
3.	Arizona AZ	L	3,366,946	3,621,313	92,706		7,080,965	599,420
4.	Arkansas AR	L	807,968	450,251	22,851		1,281,070	494,144
5.	California CA	L	21,523,760	17,621,120	216,123		39,361,004	344,527,609
6.	Colorado CO	L	4,097,006	3,220,065			7,317,071	943,394,541
7.	Connecticut CT	L	5,475,960	5,598,659	138,036		11,212,655	20,778,263
8.	Delaware DE	L	3,730,300	1,918,308	43,801		5,692,409	45,795
9.	District of Columbia DC	L	1,675,248	541,966	101,435		2,318,648	
10.	Florida FL	L	11,294,487	15,536,834	1,045,657		27,876,978	4,086,765
11.	Georgia GA	L	5,633,067	9,287,241	205,405		15,125,713	190,811,382
12.	Hawaii HI	L	784,896	299,389	10,747		1,095,032	142,666
13.	Idaho ID	L	358,238	734,092	36,771		1,129,101	
14.	Illinois IL	L	8,769,276	5,232,564	148,745		14,150,585	2,545,593
15.	Indiana IN	L	2,973,503	6,568,447	121,497		9,663,447	175,967
16.	Iowa IA	L	3,774,747	2,627,088	70,911		6,472,745	132,514
17.	Kansas KS	L	1,121,215	1,572,116	29,852		2,723,183	493,273
18.	Kentucky KY	L	1,498,139	1,162,629	8,374		2,669,142	478,925
19.	Louisiana LA	L	1,094,601	3,467,687			4,562,287	
20.	Maine ME	L	1,276,984	1,421,640	24,190		2,722,814	
21.	Maryland MD	L	6,522,118	7,235,568	289,627		14,047,313	2,132,058
22.	Massachusetts MA	L	10,968,195	22,816,782	440,224		34,225,201	3,619,268
23.	Michigan MI	L	7,515,485	9,780,673	269,143		17,565,301	258,975,921
24.	Minnesota MN	L	4,130,344	4,917,395	62,176		9,109,915	60,456,054
25.	Mississippi MS	L	355,780	37,051			392,831	12,768,209
26.	Missouri MO	L	4,658,395	2,715,892	101,580		7,475,867	
27.	Montana MT	L	220,469	25,585			246,054	
28.	Nebraska NE	L	2,936,193	2,997,821	17,420		5,951,434	1,147,918
29.	Nevada NV	L	978,701	4,462,521	40,942		5,482,164	1,694,627
30.	New Hampshire NH	L	1,189,584	247,191			1,436,774	567,521
31.	New Jersey NJ	L	10,927,004	16,004,350	218,035		27,149,389	878,441
32.	New Mexico NM	L	1,027,772	454,079			1,481,851	136,851
33.	New York NY	L	33,569,528	26,839,414	1,242,314		61,651,256	10,805,116
34.	North Carolina NC	L	8,001,021	8,349,846	109,038		16,459,904	561,291
35.	North Dakota ND	L	208,646	346,375			555,021	
36.	Ohio OH	L	5,090,506	9,941,909	180,010		15,212,425	221,476
37.	Oklahoma OK	L	1,288,478	1,324,636	60,358		2,673,471	34,158,979
38.	Oregon OR	L	2,780,858	1,088,266	89,765		3,958,889	162,901
39.	Pennsylvania PA	L	16,368,257	15,155,843	481,614		32,005,715	3,789,547
40.	Rhode Island RI	L	2,062,879	557,276	57,670		2,677,825	202,951
41.	South Carolina SC	L	1,716,076	3,959,218	73,453		5,748,748	538,064
42.	South Dakota SD	L	1,494,179	20,600			1,514,779	
43.	Tennessee TN	L	3,197,459	6,483,764	58,481		9,739,704	450,970
44.	Texas TX	L	14,307,359	22,608,718	75,432		36,991,509	1,007,175
45.	Utah UT	L	1,876,828	1,842,567	6,870		3,726,265	1,370,731
46.	Vermont VT	L	1,108,363	497,933	45,004		1,651,299	14,633,070
47.	Virginia VA	L	8,204,068	8,329,406	205,967		16,739,442	3,926,790
48.	Washington WA	L	5,650,489	3,847,010	113,830		9,611,329	241,935
49.	West Virginia WV	L	746,868	1,803,823	70,556		2,621,247	237,559
50.	Wisconsin WI	L	2,098,749	3,075,605	142,504		5,316,859	118,949,821
51.	Wyoming WY	L	747,990	19,400	7,622		775,011	
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	N	20,795				20,795	
55.	U.S. Virgin Islands VI	N	332				332	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N						
58.	Aggregate Other Alien OT	XXX	115,663				115,663	
59.	Subtotal	XXX	245,155,371	270,972,705	6,906,766		523,034,842	2,042,994,560
90.	Reporting entity contributions for employee benefits plans	XXX						
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	441,685				441,685	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	245,597,055	270,972,705	6,906,766		523,476,526	2,042,994,560
96.	Plus reinsurance assumed	XXX						
97	Totals (All Business)	XXX	245,597,055	270,972,705	6,906,766		523,476,526	2,042,994,560
98.	Less reinsurance ceded	XXX	82,833,209		6,906,766		89,739,975	
99.	Totals (All Business) less Reinsurance Ceded	XXX	162,763,846	270,972,705	(c)		433,736,551	2,042,994,560
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	115,663				115,663	
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	115,663				115,663	
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 51
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 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Ordinary Life Insurance, Individual Accident and Health, and Individual Annuity Premiums allocated by current residence. Group Life Insurance allocated according to location of group contract holder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

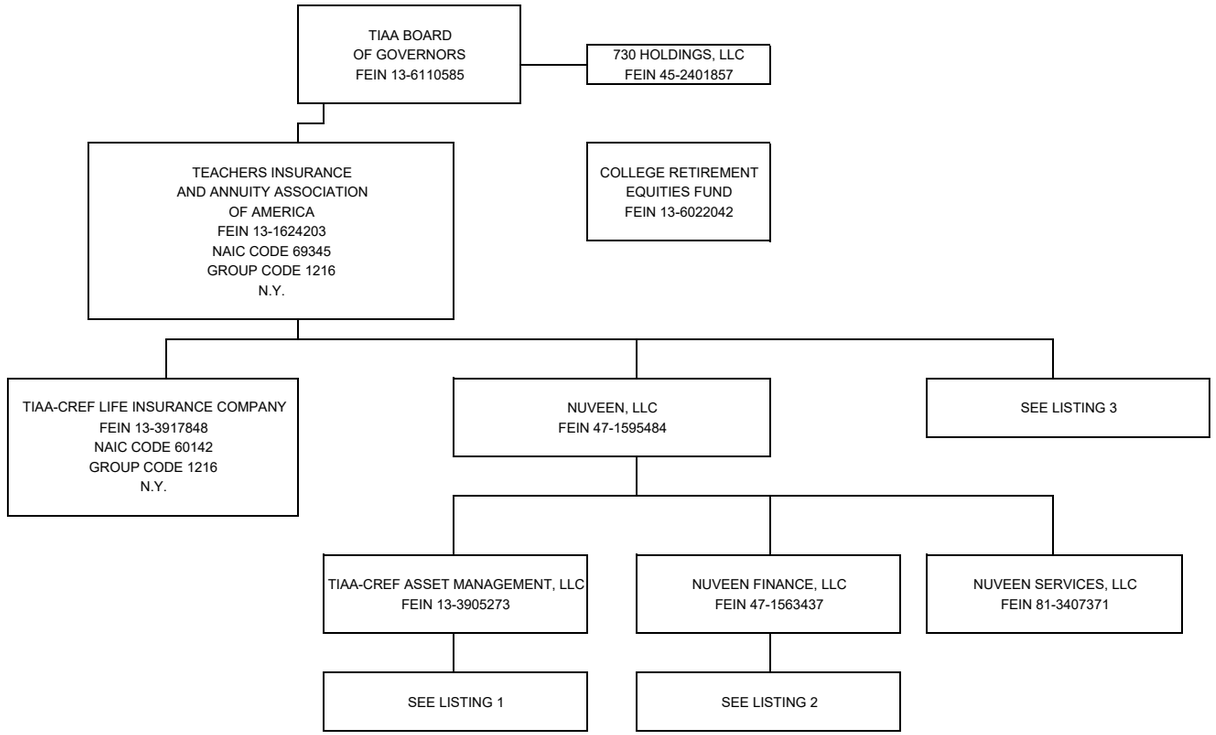
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	3,621,151	2,172,584		130,031	652,461	6,576,226
2. Alaska	AK	192,447	132,200				324,647
3. Arizona	AZ	3,366,946	3,621,313		92,706	599,420	7,680,385
4. Arkansas	AR	807,968	450,251		22,851	494,144	1,775,214
5. California	CA	21,523,760	17,621,120		216,123	344,527,609	383,888,612
6. Colorado	CO	4,097,006	3,220,065			943,394,541	950,711,612
7. Connecticut	CT	5,475,960	5,598,659		138,036	20,778,263	31,990,918
8. Delaware	DE	3,730,300	1,918,308		43,801	45,795	5,738,204
9. District of Columbia	DC	1,675,248	541,966		101,435		2,318,648
10. Florida	FL	11,294,487	15,536,834		1,045,657	4,086,765	31,963,743
11. Georgia	GA	5,633,067	9,287,241		205,405	190,811,382	205,937,095
12. Hawaii	HI	784,896	299,389		10,747	142,666	1,237,698
13. Idaho	ID	358,238	734,092		36,771		1,129,101
14. Illinois	IL	8,769,276	5,232,564		148,745	2,545,593	16,696,178
15. Indiana	IN	2,973,503	6,568,447		121,497	175,967	9,839,414
16. Iowa	IA	3,774,747	2,627,088		70,911	132,514	6,605,260
17. Kansas	KS	1,121,215	1,572,116		29,852	493,273	3,216,456
18. Kentucky	KY	1,498,139	1,162,629		8,374	478,925	3,148,067
19. Louisiana	LA	1,094,601	3,467,687				4,562,287
20. Maine	ME	1,276,984	1,421,640		24,190		2,722,814
21. Maryland	MD	6,522,118	7,235,568		289,627	2,132,058	16,179,371
22. Massachusetts	MA	10,968,195	22,816,782		440,224	3,619,268	37,844,469
23. Michigan	MI	7,515,485	9,780,673		269,143	258,975,921	276,541,222
24. Minnesota	MN	4,130,344	4,917,395		62,176	60,456,054	69,565,969
25. Mississippi	MS	355,780	37,051			12,768,209	13,161,041
26. Missouri	MO	4,658,395	2,715,892		101,580		7,475,867
27. Montana	MT	220,469	25,585				246,054
28. Nebraska	NE	2,936,193	2,997,821		17,420	1,147,918	7,099,352
29. Nevada	NV	978,701	4,462,521		40,942	1,694,627	7,176,791
30. New Hampshire	NH	1,189,584	247,191			567,521	2,004,295
31. New Jersey	NJ	10,927,004	16,004,350		218,035	878,441	28,027,829
32. New Mexico	NM	1,027,772	454,079			136,851	1,618,701
33. New York	NY	33,569,528	26,839,414		1,242,314	10,805,116	72,456,372
34. North Carolina	NC	8,001,021	8,349,846		109,038	561,291	17,021,195
35. North Dakota	ND	208,646	346,375				555,021
36. Ohio	OH	5,090,506	9,941,909		180,010	221,476	15,433,901
37. Oklahoma	OK	1,288,478	1,324,636		60,358	34,158,979	36,832,450
38. Oregon	OR	2,780,858	1,088,266		89,765	162,901	4,121,790
39. Pennsylvania	PA	16,368,257	15,155,843		481,614	3,789,547	35,795,262
40. Rhode Island	RI	2,062,879	557,276		57,670	202,951	2,880,775
41. South Carolina	SC	1,716,076	3,959,218		73,453	538,064	6,286,812
42. South Dakota	SD	1,494,179	20,600				1,514,779
43. Tennessee	TN	3,197,459	6,483,764		58,481	450,970	10,190,675
44. Texas	TX	14,307,359	22,608,718		75,432	1,007,175	37,998,684
45. Utah	UT	1,876,828	1,842,567		6,870	1,370,731	5,096,995
46. Vermont	VT	1,108,363	497,933		45,004	14,633,070	16,284,369
47. Virginia	VA	8,204,068	8,329,406		205,967	3,926,790	20,666,232
48. Washington	WA	5,650,489	3,847,010		113,830	241,935	9,853,264
49. West Virginia	WV	746,868	1,803,823		70,556	237,559	2,858,806
50. Wisconsin	WI	2,098,749	3,075,605		142,504	118,949,821	124,266,680
51. Wyoming	WY	747,990	19,400		7,622		775,011
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR	20,795					20,795
55. U.S. Virgin Islands	VI	332					332
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT	115,663					115,663
59. Total		245,155,371	270,972,705		6,906,766	2,042,994,560	2,566,029,402

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	
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	
Nuveen Agribusiness Fund III GP, LLC	83-4328253	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
AGR Special Opportunities GP, LLC		SUBSIDIARY	
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	
Greenwood Resources Forest Management, LLC	47-4557075	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	
GWR Uruguay S.A.		SUBSIDIARY	
Greenwood Resources Colombia SAS		SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
CNV Investor GP, LLC		SUBSIDIARY	
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	
Churchill Co-Invest Partners GP, LLC		SUBSIDIARY	
Churchill Feeder Fund GP II S.a.r.l.		SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II Carry-Co, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP Sarl		SUBSIDIARY	
Churchill MMSLF Special GP LLC	85-3272173	SUBSIDIARY	
Churchill Secondary Partners GP, LLC		SUBSIDIARY	
Churchill Fund GP II Sarl	98-1449979	SUBSIDIARY	
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
Nuveen Churchill Administration LLC		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	
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY	
NAP Investors GP, LLC	83-2245173	SUBSIDIARY	
NCBDC Holdings LLC		SUBSIDIARY	
Nuveen Churchill Advisors LLC		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
Nuveen Churchill Direct Lending Corp.		SUBSIDIARY	
TPS Investors GP, LLC	82-1917856	SUBSIDIARY	
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 CP Holdings 1 LLC	86-3136043	SUBSIDIARY	
Nuveen CP LLC	47-5515604	SUBSIDIARY	(5)
Nuveen CP Holdings 2 LLC	86-3147529	SUBSIDIARY	
Nuveen CP LLC	47-5515604	SUBSIDIARY	(5)
Greenworks Lending LLC	47-3234364	SUBSIDIARY	
Greenworks SPV LLC		SUBSIDIARY	
PACEWell 1 LLC	35-2597261	SUBSIDIARY	
PACEWell 2 LLC	30-1002711	SUBSIDIARY	
PACEWell 3 LLC	30-1140743	SUBSIDIARY	
PACEWell 4 LLC	87-1326451	SUBSIDIARY	
PACEWell 5 Depositor LLC	87-3650389	SUBSIDIARY	
PACEWell 5 LLC	87-3649944	SUBSIDIARY	
PACE Financial Servicing LLC	46-4998151	SUBSIDIARY	
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.	98-1638974	SUBSIDIARY	
Nuveen Global Impact Fund GP, LLC	84-5180164	SUBSIDIARY	
Nuveen Global Impact Fund Lux GP S.à r.l.		SUBSIDIARY	
Nuveen International Holdings LLC	26-2719001	SUBSIDIARY	
Nuveen Canada Company		SUBSIDIARY	
Nuveen Japan Co., Limited		SUBSIDIARY	
TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(6)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(10)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(6)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(8)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(9)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(10)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(6)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(8)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(9)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(10)
Nuveen Junior Capital Opportunities Fund GP S.à r.l		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
Nuveen Alternative Holdings, LLC (continued)		
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY
CRED GP LLC	82-3751720	SUBSIDIARY
CRED Rated Feeder GP LLC	85-2413081	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	86-1561520	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	86-1702891	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I Master Holdco LLC		SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	86-1560063	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Holding Company LLC	87-1132368	SUBSIDIARY
SAF MOB South Jordan LLC	87-3052744	SUBSIDIARY
SAF SFR Investor Member LLC		SUBSIDIARY
SAF SS Investor Member LLC	87-3223918	SUBSIDIARY
SAF SS Tranche 1 Venture LP		SUBSIDIARY
SAF SS Tranche 1 TRS LLC		SUBSIDIARY
SAF SS Elon LP		SUBSIDIARY
SAF SS Brandon LP		SUBSIDIARY
SAF SS Woonsocket LP		SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company (NR) LLC	87-3113236	SUBSIDIARY
SAF MOB Amarillo Member LLC	87-1593045	SUBSIDIARY
SAFNX MOB Amarillo Venture LLC	87-1593124	SUBSIDIARY
NX Amarillo MOB LLC		SUBSIDIARY
SAF MOB Orange Member LLC	87-3638758	SUBSIDIARY
SAFNX MOB Orange Venture LLC	87-3639427	SUBSIDIARY
SAFNX MOB Orange LLC	87-3639698	SUBSIDIARY
U.S. Cities Office Fund GP LLC		SUBSIDIARY
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY
U.S. Strategic Industrial Fund II GP LLC	85-2037572	SUBSIDIARY
Nuveen Imajn Holdings Member LLC	85-2857187	SUBSIDIARY
Imajn Homes Holdings, LLC		SUBSIDIARY
Imajn Services LLC		SUBSIDIARY
Imajn Asset Manager LLC		SUBSIDIARY
Sparrow Realty Investment I Managing Member LLC	85-2603852	SUBSIDIARY
Nuveen Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY
Nuveen Permian Investor GP Member LLC	82-0607358	SUBSIDIARY
Nuveen Real Estate Global Cities Advisors LLC	82-3426937	SUBSIDIARY
Nuveen Real Estate Project Management Services LLC	84-2502695	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 Greenwood Resources Forest Management, 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) Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC

(6) 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%

(7) 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%

(8) 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%

(9) 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%

(10) 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%

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE TIAA-CREF LIFE INSURANCE COMPANY

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)			
TIAA International Holdings 1 Limited	46-1162850	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(11)
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(12)
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(11)
Clean Energy Partners LLP		SUBSIDIARY	
Glennmont Asset Management Limited		SUBSIDIARY	
Clean Energy Partners CEP 2012 Limited		SUBSIDIARY	
Glennmont Partners I Limited		SUBSIDIARY	
Clean Energy Partners CEP Services Limited		SUBSIDIARY	
Glennmont Partners III S.à r.l.		SUBSIDIARY	
Glennmont Partners IV S.à r.l.		SUBSIDIARY	
Glennmont REBS Europe S.à r.l.		SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(12)
Nuveen Administration Ltd	98-1127648	SUBSIDIARY	
Nuveen Europe Holdings Limited	98-1128805	SUBSIDIARY	
Henderson European Retail Property Fund Management Sarl		SUBSIDIARY	
Nuveen Alternatives Europe S.à.r.l		SUBSIDIARY	
Nuveen Asset Management Europe S.à.r.l		SUBSIDIARY	
Nuveen Fund Management (Jersey) Limited		SUBSIDIARY	
Nuveen Management AIFM Limited		SUBSIDIARY	
Nuveen Management Company (Luxembourg) No 1 S.à.r.l		SUBSIDIARY	
Nuveen Property Management (Jersey) Limited		SUBSIDIARY	
Nuveen FCACO Ltd	98-1128787	SUBSIDIARY	
Nuveen Investment Management International Limited		SUBSIDIARY	
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
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) S.à.r.l		SUBSIDIARY	
ERES APAC II (GP) S.à.r.l		SUBSIDIARY	
ERES Europe II (GP) S.à r.l		SUBSIDIARY	
European Cities Partnership (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(13)
European Core-Plus Logistics Fund (GP) S.à.r.l		SUBSIDIARY	
Islazul General Partner S.a.r.l.		SUBSIDIARY	
Matador LP General Partner Limited		SUBSIDIARY	
NRE Storage Portfolio Limited		SUBSIDIARY	
Nugreen Services AB		SUBSIDIARY	
Nuveen Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY	
Nuveen (France) SAS		SUBSIDIARY	
Nuveen Italy Srl		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		SUBSIDIARY	
Nuveen Operations Limited		SUBSIDIARY	
Nuveen Real Estate (Australia) Ltd.		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) Sàrl		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Debt Partners II (GP) S.à.r.l		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(14)
Nuveen Real Estate Debt Partners III (GP) S.à.r.l		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
T-C Lux Investments GP S.à.r.l		SUBSIDIARY	
TH Real Estate Limited		SUBSIDIARY	
TIAA-CREF Luxembourg S.à.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	
Nuveen Real Estate NYC Property Fund GP Member LLC	82-4266474	SUBSIDIARY	
New York City Property Fund GP LLC	82-4213248	SUBSIDIARY	
Nuveen Real Estate Property Holdings L.L.C.	06-1217855	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 Partners IX GP, LLC	86-1845840	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	
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY	
TCGA BT AIV, LLC	46-5367344	SUBSIDIARY	
TCGA Investor Fund GP, LLC	45-5139523	SUBSIDIARY	
TCGA II Investor Fund GP, LLC	47-3511076	SUBSIDIARY	
TGAM International GP LLC	81-4330570	SUBSIDIARY	
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	
U.S. Cities Fund GP, LLC	20-1394681	SUBSIDIARY	
U.S. Cities Industrial Fund GP LLC	36-4922991	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	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY	
Westchester Group of Australia Pty Ltd.		SUBSIDIARY	
Westchester Group Chile Investment Management, SpA		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(15)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(15)
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(16)
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(16)
Westchester NGFF Investment LLC	84-3766552	SUBSIDIARY	

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
NIS/R&T, Inc.	36-3293941	SUBSIDIARY
Nuveen Alternative Investments, LLC	36-4839486	SUBSIDIARY
Nuveen Fund Advisors, LLC	31-0942504	SUBSIDIARY
Nuveen Asset Management, LLC	27-4357327	SUBSIDIARY
Nuveen Funds GP I, LLC		SUBSIDIARY
Symphony Alternative Asset Management LLC	83-4025630	SUBSIDIARY
Symphony Risk Retention Finance LLC	94-3252504	SUBSIDIARY
SRR 1 LLC	30-1032009	SUBSIDIARY
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY
Nuveen NWQ Holdings, LLC	36-4709028	SUBSIDIARY
NWQ Partners, LLC	30-0892190	SUBSIDIARY
NWQ Investment Management Company, LLC	47-0875103	SUBSIDIARY
Nuveen WCM Holdings, LLC	37-1695518	SUBSIDIARY
Winslow Capital Management, LLC	90-0860898	SUBSIDIARY
Growth Capital GP I, LLC	81-0730906	SUBSIDIARY
Nuveen Securities, LLC	36-2639476	SUBSIDIARY
Santa Barbara Asset Management, LLC	20-3432117	SUBSIDIARY
Teachers Advisors, LLC	13-3760073	SUBSIDIARY
CoInvest Member LLC	82-1157427	SUBSIDIARY
Nuveen TALF Opportunity GP, LLC		SUBSIDIARY

(11) Clean Energy Partners HoldCo LLP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.

(12) Nuveen Investment Management Holdings 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.

(13) 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.

(14) 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.

(15) 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.

(16) 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.

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
730 Fiber, LLC		SUBSIDIARY	
Arcadian Infracom 1, LLC	85-2250697	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 Transmission, LLC		SUBSIDIARY	
730 Hotspur, LLC		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	
Actoil, LLC	38-3847245	SUBSIDIARY	
Actoil Colorado, LLC	46-3373066	SUBSIDIARY	
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 Holdings, LLC	47-2167228	SUBSIDIARY	
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY	
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY	
CSHF-PEP USF LLC	30-0965548	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 Junior Capital Opportunities Fund II, L.P.		SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund, LP	81-1810508	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund III, LP		SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II		AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE	
EPP LFG I, LLC	30-0701953	AFFILIATE	

COMPANY	FEIN	RELATIONSHIP	
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	47-3357982	SUBSIDIARY	
1608 Chestnut Partners LP	23-3049052	SUBSIDIARY	(20)
T-C 1608 Chestnut Limited Partner LLC	47-3337561	SUBSIDIARY	
1608 Chestnut Partners LP	23-3049052	SUBSIDIARY	(20)
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
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	
Mesa Del Rio Vineyard, LLC	85-1933477	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	
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	
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(21)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(14)
GreshamQuant ACAR Fund LLC	32-0509812	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	SUBSIDIARY	
Inception GP LLC		SUBSIDIARY	
Infra Alpha, LLC	27-4149157	SUBSIDIARY	
L.A. Teak Holdings, LLC	85-4309290	SUBSIDIARY	
Landed Educator Retention Fund, LP	84-2323824	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	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	
NBPT Aggregator LLC		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Mansilla Participacoes LTDA		SUBSIDIARY	
Radar Propriedades Agricolas S.A.		SUBSIDIARY	(22)
Nova Amaralina S.A. Propriedades Agrícolas		SUBSIDIARY	
Nova Agricola Ponte Alta S.A.		SUBSIDIARY	
Nova Santa Barbara Agrícola S.A.		SUBSIDIARY	
Terras da Ponte Alta S.A.		SUBSIDIARY	
Radar II Propriedades Agricolas S.A.		AFFILIATE	
Aguas de Ponte Alta S.A.		AFFILIATE	
Bioinvestments Negocios e Participacoes		AFFILIATE	
Proud Participacoes S.A.		AFFILIATE	
Radar Propriedades Agricolas S.A.		AFFILIATE	(22)
Vale De Ponte Alta S.A.		AFFILIATE	
New York City Property Fund II LP	82-4183425	SUBSIDIARY	
Cory Road REIT LLC	87-3846434	SUBSIDIARY	
Cory Road Operating LP	87-3847578	SUBSIDIARY	
NYCPF II 94th Street Pooling LP	87-3783569	SUBSIDIARY	
New York City Property Fund REIT LLC	83-4678924	SUBSIDIARY	
New York City Fund Operating GP LLC	83-4701919	SUBSIDIARY	
New York City Property Fund Operating LP	83-4671194	SUBSIDIARY	
125 West End Investors LLC	84-3388831	SUBSIDIARY	
125 West End Holdings LLC	84-3408615	SUBSIDIARY	
125 West End Associates LLC	83-4653622	SUBSIDIARY	
NGFF Holdco, LLC	84-2320652	SUBSIDIARY	
Nuveen Global Farmland Fund, LP	84-1895540	SUBSIDIARY	
Global Farmland Properties LLC	84-1834824	SUBSIDIARY	
NGFF FFI, LLC	85-3631808	SUBSIDIARY	
US Horticulture Farmland, LLC	84-1857338	SUBSIDIARY	
US Row Farmland, LLC	84-1842298	SUBSIDIARY	
US Viticulture Farmland, LLC	84-1880235	SUBSIDIARY	
NRFC Inception IV, LP	46-2031403	SUBSIDIARY	
NRFC Inception V, LP	46-2062147	SUBSIDIARY	
Nuveen CLO Issuance Fund LP		SUBSIDIARY	
Nuveen Global Impact Fund LP	84-5180286	SUBSIDIARY	
Nuveen High Yield Municipal Opportunitites Fund LP	83-4357309	SUBSIDIARY	
Nuveen Municipal Opportunities Fund LP	83-4341275	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Industrial Fund I LP	81-2429791	SUBSIDIARY	
Occator Agricultural Properties, LLC	26-4750562	SUBSIDIARY	
AGR Agricultural Investments, LLC	46-1768969	SUBSIDIARY	
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY	
Canadian Infrastructure Investments, LLC	26-4248579	SUBSIDIARY	
2234328 Alberta ULC	98-1523334	SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, Inc.		SUBSIDIARY	
Otto's South Vineyard, LLC	85-1933477	SUBSIDIARY	
Pinnacle Third Avenue, LP	26-3821015	AFFILIATE	
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	
REP Coinvest III TEC, L.P.		AFFILIATE	
Shf-33d North Apts, LLC	47-3994280	SUBSIDIARY	
Shf-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
Shf-The Rocks Apts, LLC	81-2450195	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) 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.

(21) Global Real Estate Debt Partners – Fund I (UK) SCSp is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.

(14) 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.

(22) Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..

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	
ND Europe S.a.r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		AFFILIATE	(23)
Cityhold Propco 11 S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	(24)
Cityhold Euro S.à r.l.		AFFILIATE	(25)
Cityhold Office Partnership S.à r.l.		AFFILIATE	
CHOP OPCI		AFFILIATE	
Cityhold Iconic Holding SAS	98-1435873	AFFILIATE	
Cityhold Iconic Hotel SNC	98-1433967	AFFILIATE	
Cityhold Iconic Office SCI	98-1433956	AFFILIATE	
Cityhold Iconic Retail SNC	98-1433960	AFFILIATE	
Cityhold Iconic Youth Hostel SNC	98-1433975	AFFILIATE	
Cityhold EST Investment S.à r.l.		AFFILIATE	
Cityhold Prinses Coöperatief U.A.		AFFILIATE	
Cityhold Prinses AcquiCo B.V.		AFFILIATE	
Ark Portfolio Owner Prinses B.V.		AFFILIATE	
Cityhold Jobbe SAS		AFFILIATE	
Cityhold Jobbe SCI		AFFILIATE	
Cityhold Nymphe S.à r.l.		AFFILIATE	(23)
Cityhold Propco 6 S.à r.l.		AFFILIATE	
Cityhold Iconic Hotel OPCO SAS	98-1433939	AFFILIATE	
Cityhold Iconic Investment S.à r.l.	98-1435880	AFFILIATE	
Cityhold Propco 9 S.à r.l.		AFFILIATE	
36 Rue La Fayette SAS		AFFILIATE	
SAS Roosevelt		AFFILIATE	
SNC Roosevelt		AFFILIATE	(26)
Roosevelt Participation S.à r.l.		AFFILIATE	
SNC Roosevelt		AFFILIATE	(26)
Courcelles 70 SAS		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(25)
Cityhold Propco 7 S.à r.l.		AFFILIATE	
Cityhold Propco 10 S.à r.l.		AFFILIATE	
Cityhold Gouden Bocht B.V.		AFFILIATE	
Cityhold Gouden Bocht Monumenten B.V.		AFFILIATE	
Redevelopment Property II B.V.	98-1438380	AFFILIATE	
Cityhold Propco 12 S.à r.l.		AFFILIATE	
Cityhold GC Investment S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	(24)
Cityhold Grand Central Berlin SCS		AFFILIATE	
Cityhold Sterling S.à r.l.		AFFILIATE	
Cityhold UK Holding S.à r.l.		AFFILIATE	
Cityhold UK Investment S.à r.l.		AFFILIATE	
London Belgrave Unit Trust		AFFILIATE	(27)
New Fetter Lane Unit Trust		AFFILIATE	(28)
60 Great Portland Street Unit Trust		AFFILIATE	(29)
70 St Mary Axe Unit Trust		AFFILIATE	(30)

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
London Belgrave Unit Trust		AFFILIATE	(27)
CLOF Victoria Nominee 1 Limited		AFFILIATE	
CLOF Victoria Nominee 2 Limited		AFFILIATE	
New Fetter Lane Unit Trust		AFFILIATE	(28)
60 Great Portland Street Unit Trust		AFFILIATE	(29)
SMA Holding S.à r.l.		AFFILIATE	
70 St Mary Axe Unit Trust		AFFILIATE	(30)
HV Properties S.à r.l.		AFFILIATE	
HV Freehold S.à r.l.		AFFILIATE	
TIAA Lux 9 S.a.r.l		AFFILIATE	
SAS Malachite		AFFILIATE	
SNC Garnet-TIAA		AFFILIATE	
SNC La Defense		AFFILIATE	
SNC Lazuli		AFFILIATE	
SNC Peridot		AFFILIATE	
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	
TIAA Lux 11 S.a.r.l		SUBSIDIARY	
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(31)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(31)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	
U.S. Cities Fund, LP	20-1371171	SUBSIDIARY	
U.S. Cities Fund REIT, LLC	20-1371379	SUBSIDIARY	
U.S. Cities Fund Operating GP, LLC	20-1364650	SUBSIDIARY	
U.S. Cities Fund Operating, LP	20-1371235	SUBSIDIARY	
T-C Falls Center Townhouses LLC	46-5061808	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund Operating LP	81-3794611	SUBSIDIARY	
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
Stichting Bewaarder Ziemia Fund		AFFILIATE	
T-C 685 Third Avenue Member, LLC	27-4123754	SUBSIDIARY	
T-C 699 Bourke Street LLC	46-4969690	SUBSIDIARY	
T-C MV Member LLC	81-4583865	SUBSIDIARY	
T-C M-T REIT LLC	81-4599024	SUBSIDIARY	
T-C MV Member II LLC		SUBSIDIARY	
T-C M-T REIT II LLC	84-3224525	SUBSIDIARY	
T-C MT II Originations TRS LLC	85-2937933	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 2, LLC	36-4620008	SUBSIDIARY	
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY	
T-C The Edge at Flagler Village, LLC	81-2204918	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
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	
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	
TGA Australia Real Estate Trust 2		SUBSIDIARY	
TGA PBSA Hold Trust		SUBSIDIARY	
TGA PBSA Asset Trust 1		SUBSIDIARY	
TGA PBSA Asset Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 3		SUBSIDIARY	
TGA PBSA Hold Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 4		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	
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	
Castel Guelfo I SRL		SUBSIDIARY	
Neptune Holding Spain, S.L.		SUBSIDIARY	
Promcat Alternativa, S.L.		SUBSIDIARY	
Neptune Madrid Holdco S.L.		SUBSIDIARY	
Neptune Nassica Propco S.L.		SUBSIDIARY	
Neptune Getafe Propco S.L.		SUBSIDIARY	
Neptune Las Rozas Outlet S.L.		SUBSIDIARY	
Neptune San Sebastian Outlet S.L.		SUBSIDIARY	
Neptune Ursus SP. z.o.o.		SUBSIDIARY	
Neptune Krakow SP. z.o.o.		SUBSIDIARY	
Neptune Annopol SP. z.o.o.		SUBSIDIARY	
Neptune Poznan SP. z.o.o.		SUBSIDIARY	
Neptune OPCI SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(33)
Neptune Property Holding S.à r.l.		SUBSIDIARY	
Neptune Amsterdam B.V.		SUBSIDIARY	
Neptune Gliwice 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	
T-C Storage Portfolio HoldCo S.à r.l.		SUBSIDIARY	
T-C Storage HoldCo AB		SUBSIDIARY	
T-C Storage BidCo AB		SUBSIDIARY	
Green S AB		SUBSIDIARY	
TC-Norway AS		SUBSIDIARY	
Skedsmo Logistikk AS		SUBSIDIARY	

(23) Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.

(24) OVG Cloud S.à r.l. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.l. (10.1% of OVG) and Cityhold Propco 12 S.à r.l. (89.9% of OVG).

(25) Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.

(26) SNC Roosevelt is owned by TIAA via a 25% 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%).

(27) London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% 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%).

(28) New Fetter Lane Unit Trust (NFLUT) is owned by TIAA via a 25% 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%).

(29) 60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% 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%).

(30) 70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% 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%).

(31) 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%.

(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%).

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
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
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY
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
Global Cities REIT Holding Company LLC	87-0923425	SUBSIDIARY
NR Sparrow Realty I, LLC	82-3527067	SUBSIDIARY
NR 844 North LLC		SUBSIDIARY
NR 9725 Datapoint Drive LLC	84-3576911	SUBSIDIARY
NR APCF Investor Ltd.		SUBSIDIARY
NR Berkeley Lake Road LLC	86-2212099	SUBSIDIARY
NR Brookson Flats LP		SUBSIDIARY
NR Defoor Hills LLC	82-5519657	SUBSIDIARY
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY
NR East Sego Lily LLC	83-3651003	SUBSIDIARY
NR ECF Investor Ltd.		SUBSIDIARY
NR Globe Street Industrial LLC	84-3175301	SUBSIDIARY
NR Hartwell Village Investor Member LLC	87-3328103	SUBSIDIARY
NRP Hartwell Village LLC		SUBSIDIARY
NRP Hartwell Village LLC Owner LLC		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 Massachusetts REIT Member LLC	85-2687486	SUBSIDIARY
NR 1 National Street LLC	85-2687958	SUBSIDIARY
NR Mid Cities Parkway LLC	87-3484525	SUBSIDIARY
NR MOB 620 Roseville Member LLC	87-3308968	SUBSIDIARY
NRNX MOB 620 Roseville Venture LLC	87-3309786	SUBSIDIARY
NR MOB 620 Roseville LLC	87-3310133	SUBSIDIARY
NR MOB 1335 North Mill Street LLC	85-3509880	SUBSIDIARY
NR MOB 1429 Highway 6 Member LLC	87-1005322	SUBSIDIARY
NRNX MOB 1429 Highway 6 Venture LLC	87-1005076	SUBSIDIARY
NR MOB 1429 Highway 6 LLC	87-0994699	SUBSIDIARY
NR MOB 2945 Wilderness Place Member LLC	86-1392851	SUBSIDIARY
NRNX MOB 2945 Wilderness Place Venture LLC	86-1393093	SUBSIDIARY
NR MOB 2945 Wilderness Place LLC	86-1351411	SUBSIDIARY
NR MOB 4600 Bill Gardner Parkway LLC	85-3510154	SUBSIDIARY
NR MOB Bucks Town Member LLC	87-2134888	SUBSIDIARY
NRNX MOB Bucks Town Venture LLC	87-2155542	SUBSIDIARY
NR MOB Bucks Town LLC	87-2132683	SUBSIDIARY
NRNX MOB Bucks Town II Venture LLC	87-3184439	SUBSIDIARY
NR MOB Bucks Town II LLC	87-3184086	SUBSIDIARY
NR Perimeters Edge LP	87-2135366	SUBSIDIARY
NR Reserve at Stonebridge LLC	87-3403542	SUBSIDIARY
NR San Antonio Industrial Building LLC	85-4201485	SUBSIDIARY
NR Tampa Crenshaw LLC		SUBSIDIARY
NR Tampa Gateway Lakes LLC		SUBSIDIARY
NR Tampa Lakeland Interstate LLC		SUBSIDIARY
NR Train Court LLC	87-3484075	SUBSIDIARY
NR Tacara at Steiner Ranch LLC	82-5503093	SUBSIDIARY
NR The Canyons LLC	86-3385370	SUBSIDIARY
Nuveen Global Cities REIT Lending, LLC	83-4299885	SUBSIDIARY
Nuveen Global Cities REIT Subsidiary GP LLC	87-1201383	SUBSIDIARY
Union Property Operations NRE IV LLC	86-3628175	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY	
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY	
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY	
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY	
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY	
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY	
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY	
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY	
T-C 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	
300 Legacy Place Boulevard LLC		SUBSIDIARY	
Legacy Place Properties, LLC	30-0769316	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	(13)
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(21)
T-C UK RE Holdings I, LLC	81-2676934	SUBSIDIARY	
T-C UK RE Holdings II, LLC	81-2691474	SUBSIDIARY	
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(35)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(35)
Westland At Waterford REIT General Partner LLC	81-0779817	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	
701-703 Waterford General Partner LLC	47-5445045	SUBSIDIARY	
701-703 Waterford Operating LP	47-5471474	SUBSIDIARY	
Waterford Core REIT General Partner LLC	82-2631273	SUBSIDIARY	
Waterford Core REIT LP	82-2646233	SUBSIDIARY	
Waterford Core 800 REIT General Partner LLC		SUBSIDIARY	
Waterford Core 800 REIT LP	84-3541603	SUBSIDIARY	
Waterford Core General Partner LLC	81-0733012	SUBSIDIARY	
Waterford Core Operating LP	47-5587163	SUBSIDIARY	
Waterford Core II Operating LP	82-2663579	SUBSIDIARY	
Waterford Core II General Partner LLC	82-2672297	SUBSIDIARY	
TGA 10th Street Business Park LLC	84-3332496	SUBSIDIARY	
TGA 127-137 Franklin LLC	82-1645257	SUBSIDIARY	
TGA 26600 26700 Aliso Viejo Parkway LLC	87-1739826	SUBSIDIARY	
TGA 299 Franklin LLC	81-2769108	SUBSIDIARY	
TGA 3401 North Ashton Blvd LLC	83-2957526	SUBSIDIARY	
TGA 3851 Grandpine Way LLC	82-4830474	SUBSIDIARY	
TGA 600 College Road LLC	81-3988795	SUBSIDIARY	
TGA 730 Third Avenue Owner LLC	83-2548459	SUBSIDIARY	
TGA 8500 8551 Research Way LLC	87-1740428	SUBSIDIARY	
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY	
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(36)
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(36)
TGA ASI Eagles Landing Investor Member LLC	87-4097244	SUBSIDIARY	
TGA ASI Monte Vista Investor Member LLC	86-3673675	SUBSIDIARY	
TGA ASI Riverstone Investor Member LLC	86-2376987	SUBSIDIARY	
TGA ASI Sage Investor Member LLC	87-3063209	SUBSIDIARY	
TGA Auburn Business Park LLC	84-3830265	SUBSIDIARY	
TGA Aurora DC III LLC	84-3285557	SUBSIDIARY	
TGA Baltimore IC LLC	84-3475931	SUBSIDIARY	
TGA Barnes Canyon Life Science LLC	83-1851559	SUBSIDIARY	
TGA Beckwith Farms LLC	84-3303586	SUBSIDIARY	
TGA Bedford Park LLC	84-3314123	SUBSIDIARY	
TGA Boulder Creek LLC	85-4073425	SUBSIDIARY	
TGA Bridge Creek LLC	85-4073222	SUBSIDIARY	
TGA Bridge Point LLC	84-3441362	SUBSIDIARY	
TGA Cactus DC I LLC	84-2939313	SUBSIDIARY	
TGA Cactus DC II LLC	84-2939493	SUBSIDIARY	
TGA Capital Beltway CC LLC	84-3523623	SUBSIDIARY	
TGA Cass White 75 LLC	87-3992388	SUBSIDIARY	
TGA Center Square DC LLC	84-3487859	SUBSIDIARY	
TGA Centerpointe LLC	84-3314029	SUBSIDIARY	
TGA Central Green LLC	83-3799476	SUBSIDIARY	

(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

(13) 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.

(21) Global Real Estate Debt Partners – Fund I (UK) SCSp 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) 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%.

(36) Asia Pacific Cities Fund, FCP is owned 23.98% by TGA APAC Fund Holdings, LLC and 23.98% by TGA Real Estate Fund Holdings, LLC

LISTING 3 (CONTINUED):

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	
Areal III Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.		SUBSIDIARY	
Dangro Invest SA		SUBSIDIARY	
AGAT Spolka z o.o.		SUBSIDIARY	
AGRA Spolka z o.o.		SUBSIDIARY	
AGRAMAX Spolka z o.o.		SUBSIDIARY	
AGRIFARM Spolka z o.o.		SUBSIDIARY	
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY	
AGROLAND Spolka 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	
SATOPY Spolka z o.o.		SUBSIDIARY	
SEE-AGRO SP. z o.o.		SUBSIDIARY	
SOBIERADZ Spolka z o.o.		SUBSIDIARY	
Pszenrol SA		SUBSIDIARY	
BUDUS Spolka z o.o.		SUBSIDIARY	
LOZICE Sp. z o.o.		SUBSIDIARY	
OGARDY SP. z o.o.		SUBSIDIARY	
ROLA Spolka z o.o.		SUBSIDIARY	
ROLPOL Spolka z o.o.		SUBSIDIARY	
ROLZBUD Spolka z o.o		SUBSIDIARY	
SZAFIR SP. z o.o.		SUBSIDIARY	
WALICHNOWY Sp. z o.o.		SUBSIDIARY	
WEZINY SP. z o.o.		SUBSIDIARY	
ZIEMROL Spolka z o.o.		SUBSIDIARY	
Adamas SA		SUBSIDIARY	
AMBER SP. z o.o.		SUBSIDIARY	
CIESZYSLAW SP z o.o.		SUBSIDIARY	
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY	
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY	
JASIONNO Spolka z o.o.		SUBSIDIARY	
OPAL SP z o.o.		SUBSIDIARY	
TETYRI SP. z o.o.		SUBSIDIARY	
Gospodarstwo Okopy Sp. z o.o.		SUBSIDIARY	
Agrohop Bis Sp. z o.o.		SUBSIDIARY	
Agrohop Service Sp. z o.o.		SUBSIDIARY	
Agrohop Sp. z o.o.		SUBSIDIARY	
Cieszanowice Solar Park sp. z o.o.		SUBSIDIARY	
Przedsiebiorstwo Rolne Okopy Sp. z o.o.		SUBSIDIARY	
TGA Central Square Investor Member LLC	84-4376282	SUBSIDIARY	
TGACSE Central Square Holdings LLC	84-4880676	SUBSIDIARY	
TGACSE Central Square LLC	84-4893448	SUBSIDIARY	
TGACSE Morningside LLC	84-4893383	SUBSIDIARY	
TGACSE Triangle LLC	84-4924033	SUBSIDIARY	
TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY	
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY	
PEP Athens, LLC	83-1011298	SUBSIDIARY	
TGA Creekside Village Investor Member LLC	85-1065983	SUBSIDIARY	
TGA East Coronado Industrial LLC	84-3740496	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TGA East Miraloma Industrial LLC	84-3740590	SUBSIDIARY	
TGA Eastridge Investor Member LLC	87-1762569	SUBSIDIARY	
TGA King EastRidge Venture LLC		SUBSIDIARY	
TGA King EastRidge Owner LLC		SUBSIDIARY	
TGA Emerald Corporate Park LLC	84-3740669	SUBSIDIARY	
TGA Englewood DC LLC	84-3502383	SUBSIDIARY	
TGA Enterprise Park Business Center LLC	85-4076202	SUBSIDIARY	
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY	
Eagle GPCo S.à r.l.		SUBSIDIARY	
Eagle Partnership SCSp		SUBSIDIARY	
Eagle JVCo S.à r.l.		SUBSIDIARY	
CB Krieau Dzwei GmbH		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(37)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(37)
Eagle DevCo, Lda		SUBSIDIARY	
Eagle Italy 1 S.r.l.		SUBSIDIARY	
Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY	
Wrocław Fabryczna 22 sp. z o.o.		SUBSIDIARY	
Wrocław Prusa 9 sp. z o.o.		SUBSIDIARY	
TGA Housing Holding S.à r.l.		SUBSIDIARY	
Blitz H21-612 GmbH		SUBSIDIARY	
TK Living GPCo Sarl		SUBSIDIARY	
TK Living Partnership SCSp		SUBSIDIARY	
TK Living JVCo Sarl		SUBSIDIARY	
Lotomint S.L.		SUBSIDIARY	
Carminsin S.L.		SUBSIDIARY	
Naralisno S.L.		SUBSIDIARY	
Sanfergar S.L.		SUBSIDIARY	
Tinesen S.L.		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 Franklin Square IC I LLC	84-3523773	SUBSIDIARY	
TGA Franklin Square IC II LLC	84-3523813	SUBSIDIARY	
TGA Freeport DC LLC	84-3332846	SUBSIDIARY	
TGA Greenstone Logistics Center LLC	84-3740749	SUBSIDIARY	
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY	
TGA Hollins End LLC	84-3475313	SUBSIDIARY	
TGA I-95 DC LLC	84-3523721	SUBSIDIARY	
TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY	
TGA JL Investor Member LLC	84-3718861	SUBSIDIARY	
TGA JL II Investor Member LLC	84-4376472	SUBSIDIARY	
TGA JL III CT Investor Member LLC	87-1280436	SUBSIDIARY	
TGA JL MCF Investor Member LLC	85-1292481	SUBSIDIARY	
TGA JL MCF II Investor Member LLC	87-4248374	SUBSIDIARY	
TGA Lakes at Indian Creek Investor Member LLC	85-4075985	SUBSIDIARY	
TGA Landover DC LLC	84-3523582	SUBSIDIARY	
TGA Los Tres Investor Member LLC	87-3398451	SUBSIDIARY	
TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(38)
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY	
TGA MH III Investor Member LLC	84-2765297	SUBSIDIARY	
TGA Midway Distribution Center LLC	87-4019549	SUBSIDIARY	
TGA MKP Member LLC	82-1169084	SUBSIDIARY	
TGA MKP Venture LLC	82-1198745	SUBSIDIARY	
TGA MKP REIT LLC	82-1187131	SUBSIDIARY	
TGA MOB South Boerne LLC	85-3566018	SUBSIDIARY	
TGA Near East LLC	83-4153778	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
TGA MOB Prescott Member LLC	87-3883343	SUBSIDIARY
TGANX MOB Prescott Venture LLC	87-3883887	SUBSIDIARY
TGANX MOB Prescott LLC	87-3883657	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
Morningstar NRE Self Storage Portfolio LLC	83-2379583	SUBSIDIARY
MSC Bentonville, LLC		SUBSIDIARY
MSC Boerne, LLC		SUBSIDIARY
MSC Buda, LLC		SUBSIDIARY
MSC Carolinas, LLC		SUBSIDIARY
MSC Dam Storage, LLC		SUBSIDIARY
MSC Evans Rd, LLC		SUBSIDIARY
MSC Greenhouse, LLC		SUBSIDIARY
MSC Highway 521 Storage, LLC		SUBSIDIARY
MSC Kemps Landing, LLC		SUBSIDIARY
MSC Midtown Atlanta, LLC		SUBSIDIARY
MSC MTP, LLC		SUBSIDIARY
MSC Peachtree, LLC		SUBSIDIARY
MSC South End, LLC		SUBSIDIARY
MSC Spring Branch, LLC		SUBSIDIARY
MSC SW Austin, LLC		SUBSIDIARY
MSC Tallahassee, LLC		SUBSIDIARY
MSC Yorktown, LLC		SUBSIDIARY
TGA Nex Investor LLC	85-1291326	SUBSIDIARY
TGA NJAHP Investor Member LLC	83-4139835	SUBSIDIARY
TGA NJAHP II Investor Member LLC	84-4574378	SUBSIDIARY
TGA NYCAHP I Investor Member LLC	85-2859128	SUBSIDIARY
TGA North Miller Industrial LLC	84-3740851	SUBSIDIARY
TGA North Orange Industrial LLC	84-3759605	SUBSIDIARY
TGA O'Hare Logistics Center IV LLC	84-4774106	SUBSIDIARY
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY
TGA Octave Apartments LLC	85-3510351	SUBSIDIARY
TGA One Norman Square LLC	87-3969114	SUBSIDIARY
TGA Pacific Landing LLC	85-4396119	SUBSIDIARY
TGA Pacific Landing Phase II LLC	87-1595214	SUBSIDIARY
TGA Park 355 LLC	84-3254652	SUBSIDIARY
TGA Park 55 LLC	84-3254103	SUBSIDIARY
TGA Park 88 LLC	84-3254979	SUBSIDIARY
TGA PC Charleston Club Investor Member LLC	87-3029971	SUBSIDIARY
TGA PC MCF Investor Member LLC	85-3076626	SUBSIDIARY
TGA PC Richmond Investor Member LLC	87-2112453	SUBSIDIARY
TGA Peaceable Investor Member LLC		SUBSIDIARY
TGA Peaceable Investor Member II LLC		SUBSIDIARY
TGA Peaceable Investor Member III LLC		SUBSIDIARY
TGA Pleasant Prairie Center LLC	83-3250233	SUBSIDIARY
TGA Prairie Point LLC	84-3285659	SUBSIDIARY
TGA Renton Park 405 LLC	84-3830675	SUBSIDIARY
TGA River Club Apartments LLC	87-3533472	SUBSIDIARY
TGA River Club Townhomes LLC	87-3533710	SUBSIDIARY
TGA Sandy Commerce Park LLC	83-2938932	SUBSIDIARY
TGA Somerset IC LLC	84-3487605	SUBSIDIARY
TGA Somerset IC II LLC	84-3476142	SUBSIDIARY
TGA Sparrow Investor LLC	85-2863856	SUBSIDIARY
Sparrow Realty Investment I LLC	85-2574637	SUBSIDIARY
Sparrow Realty Investment WHF, LLC		SUBSIDIARY
SN Arizona LLC		SUBSIDIARY
SN DFW LLC		SUBSIDIARY
SN SA LLC	86-1703020	SUBSIDIARY
SN Tampa LLC		SUBSIDIARY
Sparrow Homes US LLC	85-3330672	SUBSIDIARY

(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

(37) VIE Student House A GmbH & Co KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.

(38) U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TGA SP-MPC Housing Investor Member LLC	83-2063402	SUBSIDIARY
TGA-SP Housing Venture I LLC	83-2147240	SUBSIDIARY
TGA SP-MPC Housing Venture I LLC	83-2123785	SUBSIDIARY
MPSP Ashwood Homes LLC	83-1869400	SUBSIDIARY
MPSP Ashwood MHC LLC	83-1869494	SUBSIDIARY
MPSP Beltline Homes LLC	84-2331138	SUBSIDIARY
MPSP Beltline Lender LLC	84-2345909	SUBSIDIARY
MPSP Beltline MHC LLC	84-2216330	SUBSIDIARY
MPSP Center Grove Homes LLC	83-1088601	SUBSIDIARY
MPSP Center Grove Lender LLC	83-2290040	SUBSIDIARY
MPSP Center Grove MHC LLC	83-1076792	SUBSIDIARY
MPSP Colinas South Homes LLC	84-2158715	SUBSIDIARY
MPSP Colinas South Lender LLC	84-2158791	SUBSIDIARY
MPSP Colinas South MHC LLC	84-2169896	SUBSIDIARY
MPSP Estancia Homes LLC	84-2169973	SUBSIDIARY
MPSP Estancia Lender LLC	84-2277681	SUBSIDIARY
MPSP Estancia MHC LLC	84-1976109	SUBSIDIARY
MPSP Fairlane Oaks Homes LLC	83-4260197	SUBSIDIARY
MPSP Fairlane Oaks Lender LLC	83-4283444	SUBSIDIARY
MPSP Fairlane Oaks MHC LLC	83-4241248	SUBSIDIARY
MPSP Lakeview Homes LLC	84-2290488	SUBSIDIARY
MPSP Lakeview Lender LLC	84-2319726	SUBSIDIARY
MPSP Lakeview MHC LLC	84-2199063	SUBSIDIARY
MPSP Lemon Tree Homes LLC	83-1213262	SUBSIDIARY
MPSP Lemon Tree MHC LLC	83-2548459	SUBSIDIARY
MPSP Mobile Gardens Homes LLC	83-1230821	SUBSIDIARY
MPSP Mobile Gardens MHC LLC	83-1230714	SUBSIDIARY
MPSP Parker Homes LLC	84-2379528	SUBSIDIARY
MPSP Parker Lender LLC	84-2389423	SUBSIDIARY
MPSP Parker MHC LLC	84-2247177	SUBSIDIARY
MPSP Seven Oaks Homes LLC	84-2277774	SUBSIDIARY
MPSP Seven Oaks Lender LLC	84-2290439	SUBSIDIARY
MPSP Seven Oaks MHC LLC	84-2198856	SUBSIDIARY
MPSP Shiloh Homes LLC	83-2700633	SUBSIDIARY
MPSP Shiloh Lender LLC	83-2725391	SUBSIDIARY
MPSP Shiloh MHC LLC	83-2700544	SUBSIDIARY
MPSP South Concho Homes LLC	84-2428644	SUBSIDIARY
MPSP South Concho Lender LLC	84-2436652	SUBSIDIARY
MPSP South Concho MHC LLC	84-2261982	SUBSIDIARY
MPSP Stonegate Homes LLC	83-2736822	SUBSIDIARY
MPSP Stonegate Lender LLC	83-2736936	SUBSIDIARY
MPSP Stonegate MHC LLC	83-2725560	SUBSIDIARY
MPSP TC GH Homes LLC	84-2319873	SUBSIDIARY
MPSP TC GH Lender LLC	84-2331064	SUBSIDIARY
MPSP TC GH MHC LLC	84-2216156	SUBSIDIARY
MPSP TC Sherman Homes LLC	84-2389479	SUBSIDIARY
MPSP TC Sherman Lender LLC	84-2428588	SUBSIDIARY
MPSP TC Sherman MHC LLC	84-2247220	SUBSIDIARY
MPSP Wildwood Acres Homes LLC	84-2345969	SUBSIDIARY
MPSP Wildwood Acres Lender LLC	84-2361787	SUBSIDIARY
MPSP Wildwood Acres MHC LLC	84-2239609	SUBSIDIARY
MPSP Wildwood Village Homes LLC	84-2361842	SUBSIDIARY
MPSP Wildwood Village Lender LLC	84-2379481	SUBSIDIARY
MPSP Wildwood Village MHC LLC	84-2239646	SUBSIDIARY
MPSP Windsong Homes LLC	83-2848324	SUBSIDIARY
MPSP Windsong Lender LLC	83-2848439	SUBSIDIARY
MPSP Windsong MHC LLC	83-2861026	SUBSIDIARY
TGA SS Self Storage Portfolio Investor Member LLC	86-1741788	SUBSIDIARY
TGA SS Self Storage Tranche I Venture LP	87-2470916	SUBSIDIARY
TGA T1 SC Durbin Park LP		SUBSIDIARY
TGA T1 SC Millenia LP		SUBSIDIARY
TGA T1 SC San Marco LP		SUBSIDIARY
TGA T1 SC San Antonio LP		SUBSIDIARY
TGA SS Self Storage Portfolio Venture LP	86-1714431	SUBSIDIARY
TGA SC Bonita Springs LP	86-1623164	SUBSIDIARY
TGA SC Gainesville LP	86-1623454	SUBSIDIARY
TGA SC Columbus Veterans LP	86-1623724	SUBSIDIARY
TGA SC Columbus Ford LP	86-1624012	SUBSIDIARY
TGA SC Global Indy I LP	86-1638763	SUBSIDIARY
TGA SC Indianapolis 29th Street LP	86-1638905	SUBSIDIARY
TGA SC Erie Avenue LP	86-1639097	SUBSIDIARY
TGA SC Kensington LP	86-1639231	SUBSIDIARY
TGA SC Germantown LP	86-1639333	SUBSIDIARY
TGA SC Lancaster LP	86-1676331	SUBSIDIARY
TGA SC Beaumont LP	86-1676505	SUBSIDIARY
TGA SC Glenn Heights LP	86-1676901	SUBSIDIARY
TGA SC Houston LP	86-1677082	SUBSIDIARY
TGA SC Hansboro Avenue LP	86-1677222	SUBSIDIARY
TGA Sterling DC LLC	84-3255382	SUBSIDIARY
TGA TCA Durham Logistics Center Investor Member LLC	87-1763260	SUBSIDIARY
TGA TCA Durham Logistics Center LLC		SUBSIDIARY
TGA The Apartments at Blakeney LLC	85-3509669	SUBSIDIARY
TGA The Warehouse At CH Investor Member LLC	84-3093962	SUBSIDIARY
TGAP The Warehouse At CH LLC	84-3055701	SUBSIDIARY
TGAP The Warehouse At CH Owner LLC	84-3055465	SUBSIDIARY
TGA The Warehouse At Ch II Investor Member LLC	86-1749539	SUBSIDIARY
TGAP The Warehouse at CH II LLC		SUBSIDIARY
TGAP The Warehouse at CH II Owner LLC		SUBSIDIARY
TGA The Yield Investor Member LLC		SUBSIDIARY
CC TGA The Yield Venture, LLC		SUBSIDIARY
CC TGA The Yield, LLC		SUBSIDIARY
TGA Tri-State Commerce Center LLC	84-3759437	SUBSIDIARY
TGA Twelve100 Apartments LLC	85-3917654	SUBSIDIARY
TGA UMH Properties Investor Member LLC		SUBSIDIARY
TGA UMH Venture Tranche 1 LLC		SUBSIDIARY
Sebring Square MHC TGA, LLC		SUBSIDIARY
TGA University Parcels LLC	85-3554787	SUBSIDIARY
TGA Van Dorens West LLC	84-3830895	SUBSIDIARY
TGA Vista Point South LLC	84-3441798	SUBSIDIARY
TGA Washington DC CC LLC	84-3527380	SUBSIDIARY
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY
TGA Yorktown Apartments LLC	83-0723201	SUBSIDIARY
TGAM Agribusiness Fund LP	81-1994278	SUBSIDIARY
TGA-MJC MHC LLC	87-3750360	SUBSIDIARY
TGA-MJC Palladian LLC	87-3750130	SUBSIDIARY
TGA–MJC Van Alen LLC	87-3750414	SUBSIDIARY
TIAA Administrative Services LLC	82-2826183	SUBSIDIARY
TIAA CLO I Ltd		SUBSIDIARY
TIAA CLO I LLC		SUBSIDIARY
TIAA CLO I Holding, LLC	84-1905731	SUBSIDIARY
TIAA CLO III Ltd.		SUBSIDIARY
TIAA CLO III LLC		SUBSIDIARY
TIAA CLO IV Ltd.		SUBSIDIARY
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY
TIAA CMBS I Trust	13-4173396	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 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
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY
Global Ag Properties II USA LLC	47-1069783	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 (39)
Tellus Brasil Participaco S.A.		SUBSIDIARY (40)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY (41)
Tellus Brasil Participaco S.A.		SUBSIDIARY (40)
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 (39)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY (41)
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	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 Resources Colombia, S.A.S.		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
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
Brasilwood Terras Florestais S.A.		SUBSIDIARY
Khaya Woods Investimentos Florestais LTDA.		SUBSIDIARY
Mamoneira Agropastoril S.A.		AFFILIATE
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

(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.

(39) 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.

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY
Everbank Funding, LLC	37-1718179	SUBSIDIARY
TIAA, FSB	59-3531592	SUBSIDIARY
AMC Holding, Inc.	59-3547521	SUBSIDIARY
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY
Business Property Lending, Inc.	36-1208070	SUBSIDIARY
Tygris Commercial Financial Group, Inc.	61-1560018	SUBSIDIARY
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY
Tygris Asset Finance, Inc.	26-2483829	SUBSIDIARY
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Darwin Holdings LLC	87-3292924	SUBSIDIARY
730 Parking LLC	81-5307354	SUBSIDIARY
730 Interpark, LLC	81-5302296	SUBSIDIARY
A-30 Canadian Transport Inc.		SUBSIDIARY
1867 Infrastructure Holdings Inc.		SUBSIDIARY
1867 NA30 Holding Inc.		SUBSIDIARY
1867 Nouvelle Autoroute 30 Inc.		AFFILIATE
I 595 Toll Road, LLC	38-3857916	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
North American Sustainable Energy GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
Actoil Utica, LLC	46-3628993	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 Shared Services, LLC	85-3343718	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA Super Regional Mall Member Sub, LLC	45-3164764	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-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
TIAA SynGas, LLC	45-1286386	SUBSIDIARY	
730 Catsolar, LLC	13-1624203	SUBSIDIARY	
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY	
Catalina Solar Lessee, LLC		SUBSIDIARY	
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY	
Union Place Phase I, LLC	20-8281443	SUBSIDIARY	
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY	
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE	
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY	
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY	
TIAA Kapsick, LLC	20-5631854	SUBSIDIARY	
TIAA-CREF Tuition Financing, Inc.	13-4026557	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	
Union Property Operations NRE III LLC	87-1101091	AFFILIATE	
U.S. Cities Industrial Fund LP	36-4932527	AFFILIATE	
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE	
U.S. Cities Office Fund LP	38-4104483	SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Office Fund Operating GP LLC		SUBSIDIARY	
U.S. Cities Office Fund Operating LP	36-4919858	SUBSIDIARY	
USCOF Maryland Farms Holdings LLC	84-4773752	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(38)
VRE-NRE Maryland Farms Venture	84-4775394	SUBSIDIARY	
USCOF Mobius Operating Member LLC	87-1365205	SUBSIDIARY	
USCOF Optical Court LLC	85-3371600	SUBSIDIARY	
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY	
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY	
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY	
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY	
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY	
USCRF KRG JV Investor Member LLC		SUBSIDIARY	
KRG – USCRF Retail Portfolio LLC	37-1904986	SUBSIDIARY	
KRG 951 & 41, LLC		SUBSIDIARY	
KRG Livingston Center, LLC		SUBSIDIARY	
KRG-USCRF Plaza Volente, LLC		SUBSIDIARY	
U.S. Core-Plus Real Estate Debt Fund LP	82-3988257	SUBSIDIARY	
CRED REIT LLC	82-3760575	SUBSIDIARY	
CRED REIT Holdco LLC	47-1938723	SUBSIDIARY	
CRED Glenhardie LLC	84-2113010	SUBSIDIARY	
CRED HQ LLC	85-1296109	SUBSIDIARY	
CRED REIT Holdco Alta LLC	86-3290456	SUBSIDIARY	
CRED REIT Holdco Hacienda LLC	87-1440716	SUBSIDIARY	
CRED REIT Holdco Phoenix Industrial LLC	87-0979505	SUBSIDIARY	
CRED REIT Holdco Seller LLC	83-2024014	SUBSIDIARY	
CRED REIT Holdco TRS LLC	81-1392434	SUBSIDIARY	
CRED REIT Holdco Velocity LLC	81-1392434	SUBSIDIARY	
CRED REIT Manager LLC	82-4800804	SUBSIDIARY	
CRED REIT Member LP	82-5347019	SUBSIDIARY	
CRED SJA 555 Mangum LLC	87-2932666	SUBSIDIARY	
CRED Slabtown LLC	83-3184068	SUBSIDIARY	
CRED West Coast Industrial LLC	83-4107560	SUBSIDIARY	
U.S. Strategic Industrial Fund II LP	85-2116787	AFFILIATE	
Western A Midwest TN, LLC	84-3440905	SUBSIDIARY	
Winslow Growth Capital Fund II, L.P.	83-1931152	SUBSIDIARY	
WRC Properties, LLC	51-0141732	SUBSIDIARY	

(38) U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.

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? (Yes/No)	16 *
			13-6110585	3792687			TIAA Board of Governors	NY	UIP					NO	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY	UDP	TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors	NO	
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors	NO	
			13-6022042	2378057	777535		College Retirement Equities Fund	NY	NIA	CREF Board of Governors	Board		CREF Board of Governors	NO	
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY		Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-1595484	4747826			Nuveen, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3407371	5042621			Nuveen Services, LLC	DE	NIA	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	NIA	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	NIA	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	NIA	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4374969				TIAA International GP LLC	DE	NIA	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	NIA	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	NIA	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1467545	4974190			AGR Partners LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors	NO	
			36-4853278	5279520			AGR Services LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors	NO	100
			36-4853278	5279520			AGR Services LLC	DE	NIA	AGR Partners LLC	Ownership	99.000	TIAA Board of Governors	NO	100
				5616938			AGR Special Opportunities GP, LLC	DE	NIA	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4328253	5613245			Nuveen Agribusiness Fund III GP, LLC	DE	NIA	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	NIA	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	NIA	Beaver Investments Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	NIA	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Governors	NO	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	NIA	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			20-8501127	4868413			GTFF GP, LLC	DE	NIA	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	NIA	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	NIA	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	NIA	Greenwood Resources Forest Management, LLC	Ownership	99.000	TIAA Board of Governors	NO	200
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	NIA	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5371666			GWR Uruguay S.A.	URY	NIA	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4796600			Greenwood Resources Colombia SAS	COL	NIA	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			47-3156644	4844369			Churchill Asset Management LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors	NO	
			36-4851864	5083688			CAM HR Resources LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors	NO	300
			36-4851864	5083688			CAM HR Resources LLC	DE	NIA	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Governors	NO	300
							CNV Investor GP, LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3187734	5349928			Churchill Agency Services LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Co-Invest Partners GP, LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5375132			Churchill Feeder Fund GP II S.a.r.l.	LUX	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1177850	5349937			Churchill Fund GP II LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1449979	5349919			Churchill Fund GP II S.a.r.l.	LUX	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5616545			Churchill Junior Capital Opportunities Fund II Carry-Co, LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5616536			Churchill Junior Capital Opportunities Fund II GP, LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5616554			Churchill Junior Capital Opportunities Fund II GP Sarl	LUX	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3272173	5585986			Churchill MMSLF Special GP LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Secondary Partners GP, LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-0735838	5106484			Churchill Special Member LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			82-3784145	5375525			Churchill Warehouse LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5511565			Nuveen Churchill Administration LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	NIA	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	NIA	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Governors	NO	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	NIA	Global Ag II AIV GP LLC	Management		TIAA Board of Governors	NO	
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2245173	5510120			NAP Investors GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5497584			NCBDC Holdings LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5511622			Nuveen Churchill Advisors LLC	DE	NIA	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5511604			Nuveen Churchill Direct Lending Corp.	MD	NIA	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1917856				TPS Investors GP, LLC	DE	NIA	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5041697			GAP II NZ GP Limited	NZL	NIA	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	NIA	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Governors	NO	400
			47-1515836	4802819			TCAS Global Investments LLC	DE	NIA	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3136043				Nuveen CP Holdings 1 LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5515604				Nuveen CP LLC	DE	NIA	Nuveen CP Holdings 1 LLC	Ownership	79.200	TIAA Board of Governors	NO	500
			86-3147529				Nuveen CP Holdings 2 LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5515604				Nuveen CP LLC	DE	NIA	Nuveen CP Holdings 2 LLC	Ownership	0.800	TIAA Board of Governors	NO	500
			47-3234364				Greenworks Lending LLC	DE	NIA	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Greenworks SPV LLC	DE	NIA	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			35-2597261				PACEWell 1 LLC	DE	NIA	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-1002711				PACEWell 2 LLC	DE	NIA	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-1140743				PACEWell 3 LLC	DE	NIA	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1326451				PACEWell 4 LLC	DE	NIA	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3650389				PACEWell 5 Depositor LLC	DE	NIA	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3649944				PACEWell 5 LLC	DE	NIA	PACEWell 5 Depositor LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4998151				PACE Financial Servicing LLC	DE	NIA	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1819349	5486935			Nuveen Global Farmland Fund GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1638974	5487101			Nuveen Global Farmland Fund Lux GP S.à r.l.	LUX	NIA	Nuveen Global Farmland Fund GP, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-5180164	5599714			Nuveen Global Impact Fund GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Canada Company	CAN	NIA	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Japan Co., Limited	JPN	NIA	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	NIA	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4290269	5079104			TGAM APAC LLC	DE	NIA	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	600
			81-4323796	5083718			TGAM HK HC LLC	DE	NIA	TGAM APAC LLC	Ownership	25.000	TIAA Board of Governors	NO	700
				4908355			Nuveen Hong Kong Limited	HKG	NIA	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4306975	5079113			TGAM Asia LLC	DE	NIA	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	800
			81-4323796	5083718			TGAM HK HC LLC	DE	NIA	TGAM Asia LLC	Ownership	25.000	TIAA Board of Governors	NO	700
			81-4499397	5079122			TIAA International APAC LLC	DE	NIA	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	900
			81-4323796	5083718			TGAM HK HC LLC	DE	NIA	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Governors	NO	700
			81-4359164	5079131			TIAA International Asia LLC	DE	NIA	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	1000
			81-4323796	5083718			TGAM HK HC LLC	DE	NIA	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Governors	NO	700
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	NIA	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4290269	5079104			TGAM APAC LLC	DE	NIA	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	600
			81-4306975	5079113			TGAM Asia LLC	DE	NIA	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	800
			81-4499397	5079122			TIAA International APAC LLC	DE	NIA	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	900
			81-4359164	5079131			TIAA International Asia LLC	DE	NIA	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	NO	1000
			81-4290269	5079104			TGAM APAC LLC	DE	NIA	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	600

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? (Yes/No)	16 *
			81-4306975	5079113			TGAM Asia LLC	DE	NIA	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	800
			81-4499397	5079122			TIAA International APAC LLC	DE	NIA	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	900
			81-4359164	5079131			TIAA International Asia LLC	DE	NIA	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	NO	1000
							Nuveen Junior Capital Opportunities Fund GP S.à r.l	LUX	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2748598	4601487			Nuveen Global Investments LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-2986445	5533503			Nuveen GP Holding Company LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4598778	5534685			Nuveen CRED GP Member LLC	DE	NIA	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3751720	5593413			CRED GP LLC	DE	NIA	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			85-2413081	5593422			CRED Rated Feeder GP LLC	DE	NIA	CRED GP LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1561520				Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	DE	NIA	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1702891				Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Real Estate U.S. Strategic Alternatives Fund I Master Holdco LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1560063				Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Master Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1132368				Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Holding Company LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3052744				SAF MOB South Jordan LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SAF SFR Investor Member LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3223918				SAF SS Investor Member LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SAF SS Tranche 1 Venture LP	DE	NIA	SAF SS Investor Member LLC	Ownership	93.000	TIAA Board of Governors	NO	
							SAF SS Tranche 1 TRS LLC	DE	NIA	SAF SS Tranche 1 Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
							SAF SS Elon LP	DE	NIA	SAF SS Tranche 1 TRS LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SAF SS Brandon LP	DE	NIA	SAF SS Tranche 1 TRS LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SAF SS Woonsocket LP	DE	NIA	SAF SS Tranche 1 TRS LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3113236				Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company (NR) LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Master Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1593045				SAF MOB Amarillo Member LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company (NR) LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1593124				SAFNX MOB Amarillo Venture LLC	DE	NIA	SAF MOB Amarillo Member LLC	Ownership	90.000	TIAA Board of Governors	NO	
							NX Amarillo MOB LLC	DE	NIA	SAFNX MOB Amarillo Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3638758				SAF MOB Orange Member LLC	DE	NIA	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company (NR) LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3639427				SAFNX MOB Orange Venture LLC	DE	NIA	SAF MOB Orange Member LLC	Ownership	90.000	TIAA Board of Governors	NO	
			87-3639698				SAFNX MOB Orange LLC	DE	NIA	SAFNX MOB Orange Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5116625			U.S. Cities Office Fund GP LLC	DE	NIA	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			35-2633108	5116616			U.S. Cities Multifamily Fund GP LLC	DE	NIA	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4054235	5672019			U.S. Cities Retail Fund GP LLC	DE	NIA	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2037572	5599705			U.S. Strategic Industrial Fund II GP LLC	DE	NIA	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2857187				Nuveen Imajn Holdings Member LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Imajn Homes Holdings, LLC	DE	NIA	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Governors	NO	
							Imajn Services LLC	DE	NIA	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Imajn Asset Manager LLC	DE	NIA	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			85-2603852	5616022			Sparrow Realty Investment I Managing Member LLC	DE	NIA	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-0631410	5613311			Permian Investor Asset Manager LLC	DE	NIA	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			82-0607358	5137929			Nuveen Permian Investor GP Member LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	50.000	TIAA Board of Governors	NO	
			82-3426937				Nuveen Real Estate Global Cities Advisors LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2502695				Nuveen Real Estate Project Management Services LLC	DE	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Clean Energy Partners HoldCo LLP	GBR	NIA	TIAA International Holdings 1 Limited	Ownership	.1.000	TIAA Board of Governors	NO	1100
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	NIA	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Clean Energy Partners HoldCo LLP	GBR	NIA	TIAA International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors	NO	1100
							Clean Energy Partners LLP	GBR	NIA	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	NO	
							Glennmont Asset Management Limited	GBR	NIA	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	NO	
							Clean Energy Partners CEP 2012 Limited	GBR	NIA	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Glennmont Partners I Limited	GBR	NIA	Clean Energy Partners CEP 2012 Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Clean Energy Partners CEP Services Limited	GBR	NIA	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Glennmont Partners III S.à r.l.	LUX	NIA	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Glennmont Partners IV S.à r.l.	LUX	NIA	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Glennmont REBS Europe S.à r.l.	LUX	NIA	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4618074			TIAA International Holdings 3 Limited	GBR	NIA	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	NIA	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Governors	NO	1200
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	NIA	TIAA International Holdings 1 Limited	Ownership	.1.000	TIAA Board of Governors	NO	1200
			98-1127648	4618195			Nuveen Administration Ltd	GBR	NIA	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	NIA	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	NIA	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors	NO	
							Nuveen Alternatives Europe S.à.r.l	LUX	NIA	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Asset Management Europe S.à.r.l	LUX	NIA	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	NIA	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4716774			Nuveen Management AIFM Limited	GBR	NIA	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	NIA	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors	NO	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	NIA	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	NIA	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4716783			Nuveen Investment Management International Limited	GBR	NIA	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Governors	NO	
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	NIA	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715311			CLOF II (GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5154010			CLOF II Vanquish Limited	JEY	NIA	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715263			CLOF II (No 1 GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841304			CLOF II (No1 Nominee) Limited	GBR	NIA	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715281			CLOF II (No 2 GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5147003			ERES APAC II (GP) S.à.r.l	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
							ERES Europe II (GP) S.à r.l	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5474053			European Cities Partnership SCSp	LUX	NIA	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Governors	NO	1300
							European Core-Plus Logistics Fund (GP) S.à.r.l	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841247			Islazul General Partner Sarl	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715245			Matador LP General Partner Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
							NRE Storage Portfolio Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
							Nugreen Services AB	SWE	NIA	NRE Storage Portfolio Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4747059			Nuveen Corporate Secretarial Services Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715236			Nuveen (France) SAS	FRA	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4901244			Nuveen Italy Srl	ITA	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715357			Nuveen Management Austria GmbH	AUT	NIA	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Governors	NO	
				5474008			Nuveen Management Finland Oy	FIN	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4747152			Nuveen Operations Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841265			Nuveen Real Estate (Australia) Ltd.	AUS	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841256			Nuveen Real Estate Debt Partners (GP) SàrI	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5485004			Global Real Estate Debt Partners – Fund II (UK) SCSp	LUX	NIA	Nuveen Real Estate Debt Partners II (GP) S.à.r.l	Influence		TIAA Board of Governors	NO	1400
							Nuveen Real Estate Debt Partners III (GP) S.à.r.l	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715919			Nuveen Singapore Private Limited	SGP	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715254			OMP (GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4901235			T-C Lux Investments GP Sarl	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
							TH Real Estate Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
							Tokyo Multifamily GP PTE Ltd	LUX	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4715272			UK OM (LP1) (GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841292			UK OM (LP1) Limited	GBR	NIA	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715290			UK OM (LP2) (GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841283			UK OM (LP2) Limited	GBR	NIA	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4715320			UK OM (LP3) (GP) Limited	GBR	NIA	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				4841274			UK OM (LP3) Limited	GBR	NIA	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Governors	NO	
			82-4266474	5586518			Nuveen Real Estate NYC Property Fund GP Member LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4213248	5586545			New York City Property Fund GP LLC	DE	NIA	Nuveen Real Estate NYC Property Fund GP Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			82-4363605				CASA Partners VIII GP, LLC	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			86-1845840				CASA Partners IX GP, LLC	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			36-4477806	4681797			Global Investors GP, L.L.C.	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	NIA	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	NO	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-4330570				TGAM International GP LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-4922991				U.S. Cities Industrial Fund GP LLC	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	NIA	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	NIA	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	NIA	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Governors	NO	
			37-1261935	4617693			Terra Land Co.	IL	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4618207			Westchester Group of Australia Pty Ltd.	AUS	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
							Westchester Group Chile Investment Management, SpA	CHL	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4794482			Westchester Group of Europe Ltd.	GBR	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				5279539			Westchester Group SRL	ROU	NIA	Westchester Group of Europe Ltd.	Ownership	99.000	TIAA Board of Governors	NO	1500
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	NIA	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Governors	NO	
				5279539			Westchester Group SRL	ROU	NIA	Westchester Group of Poland Sp. Z.o.o.	Ownership	.1.000	TIAA Board of Governors	NO	1500
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				5280003			Westchester Group South America Gestao de Investimentos Ltda.	BRA	NIA	Westchester Group Real Estate, Inc.	Ownership	.1.000	TIAA Board of Governors	NO	1600
				5280003			Westchester Group South America Gestao de Investimentos Ltda.	BRA	NIA	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Governors	NO	1600
			84-3766552	5483541			Westchester NGFF Investment LLC	DE	NIA	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			47-1563437	4749941			Nuveen Finance, LLC	DE	NIA	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	NIA	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	NIA	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	NIA	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			26-0627593	4774710			Gresham Asset Management LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors	NO	
			20-1930384	4349828			Gresham Investment Management LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors	NO	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	NIA	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-3293941				NIS/R&T, Inc.	IL	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	NIA	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen Funds GP I, LLC	DE	NIA	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4025630	5486681			Symphony Alternative Asset Management LLC	DE	NIA	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3252504	5280982			Symphony Risk Retention Finance LLC	DE	NIA	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-1032009	5354968			SRR 1 LLC	DE	NIA	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Governors	NO	
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	NIA	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	NIA	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	NIA	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	NIA	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	NIA	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	NIA	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1157427				Colnvest Member LLC	DE	NIA	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Nuveen TALF Opportunity GP, LLC	DE	NIA	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-3987258	4599052			485 Properties, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3091169	5026603			730 Data Centers, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3106043	5036303			730 Databridge, LLC	DE	NIA	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							730 Fiber, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2250697				Arcadian Infracom 1, LLC	DE	NIA	730 Fiber, LLC	Ownership	92.500	TIAA Board of Governors	NO	
			47-2616735	4801719			730 Power Development, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-2622825	4810784			730 Carroll, LLC	DE	NIA	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4949107			730 Cricket, LLC	DE	NIA	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5363027	4936116			730 Telecom LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5515518			730 Transmission, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5515527			730 Hotspur, LLC	DE	NIA	730 Transmission, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	NIA	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Governors	NO	1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	NIA	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors	NO	1700
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	NIA	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Governors	NO	1800
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	NIA	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors	NO	1800
			38-3847245	4602840			Actoil, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3373066	4602916			Actoil Colorado, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	NIA	Broadleaf Timberland Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
				4618346			Quercus Panama, LLC	DE	NIA	Quercus Forestland Account, LLC	Ownership	99.000	TIAA Board of Governors	NO	
				4651503			Quercus Algoma Corporation	CAN	NIA	Quercus Forestland Account, LLC	Ownership	99.000	TIAA Board of Governors	NO	
				4860538			Quercus Algoma Land Corporation	CAN	NIA	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Governors	NO	
			46-2916514	4613426			Quercus West Virginia, LLC	DE	NIA	Quercus Forestland Account, LLC	Ownership	97.800	TIAA Board of Governors	NO	
			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	NIA	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Governors	NO	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	NIA	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	NIA	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	NIA	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	NIA	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Governors	NO	1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	NIA	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	NIA	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	NIA	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0352203	4628372			International Agricultural Investors, LLC	DE	NIA	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Governors	NO	
				4633321			IAI Australia Pty., Ltd.	AUS	NIA	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4633330			IAI Australia Trust	AUS	NIA	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-0460488	4633358			IAI USA, LLC	DE	NIA	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	NIA	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Governors	NO	
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	NIA	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4633312			IAI Australia Fund II Trust	AUS	NIA	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	NIA	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Churchill Junior Capital Opportunities Fund II, L.P.	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			98-1402136	5227521			Churchill Middle Market CLO IV Ltd.	CYM	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
							Churchill Middle Market Senior Loan Fund III, LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	NIA	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	NIA	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2264739	4785949			T-C 636 Sixth Avenue Retail LLC	DE	NIA	CPF 636 Sixth Avenue LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-2982618	5110511			CPF 856 Market Street LLC	DE	NIA	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	NIA	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3357982	4785930			T-C 1608 Chestnut General Partner LLC	DE	NIA	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			23-3049052	4843371			1608 Chestnut Partners LP	DE	NIA	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Governors	NO	2000
			47-3337561	4785958			T-C 1608 Chestnut Limited Partner LLC	DE	NIA	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			23-3049052	4843371			1608 Chestnut Partners LP	DE	NIA	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Governors	NO	2000
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-2632248	4600770			Dionysus Properties, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	NIA	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			68-0436609	4612764			Arroya Loma, LLC	DE	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1933477				Mesa Del Rio Vineyard, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	NIA	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	NIA	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	NIA	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	NIA	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	NO	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	NIA	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	NO	
			91-1806950	4615783			Silverado Suscol, LLC	CA	NIA	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	NIA	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Governors	NO	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			30-0701953	4633974			EPP LFG I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
				4894805			Global Real Estate Debt Partners – Fund I (UK) SCSp	LUX	NIA	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Governors	NO	2100
				5485004			Global Real Estate Debt Partners – Fund II (UK) SCSp	LUX	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	1400
			32-0509812	5481819	1699398		GreshamQuant ACAR Fund LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	62.690	TIAA Board of Governors	NO	
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Governors	NO	
				4860556			Inception GP LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			27-4149157	4860846			Infra Alpha, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4309290	5615892			L.A. Teak Holdings, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-2323824				Landed Educator Retention Fund, LP	DE	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Governors	NO	
			47-4187541	4876436			L&C Log Co, LLC	DE	NIA	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	NIA	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5300478	4946384			L&C TRS LLC	DE	NIA	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4601852			Mansilla Participacoes LTDA	BRA	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4634654			Radar Propriedades Agricolas S.A.	BRA	NIA	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Governors	NO	2200
				4643320			Nova Agricola Ponte Alta S.A.	BRA	NIA	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	NIA	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	NIA	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4644523			Terras da Ponte Alta S.A.	BRA	NIA	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4634645			Radar II Propriedades Agricolas S.A.	BRA	NIA	Mansilla Participacoes LTDA	Influence		TIAA Board of Governors	NO	
				4644309			Aguas da Ponte Alta S.A.	BRA	NIA	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
				4644318			Bioinvestments Negocios e Participacoes	BRA	NIA	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4643085			Proud Participacoes S.A.	BRA	NIA	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4634654			Radar Propriedades Agricolas S.A.	BRA	NIA	Radar II Propriedades Agricolas S.A.	Ownership	15.310	TIAA Board of Governors	NO	2200
				4644336			Vale De Ponte Alta S.A.	BRA	NIA	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	NO	
			13-1624203	5077137			MM Funding, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-0902011	5043075			MyVest Corporation	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
							NBPT Aggregator LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
			11-3034756	4600789			ND Properties, Inc.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	NIA	ND Properties, Inc.	Ownership	50.000	TIAA Board of Governors	NO	
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	NIA	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Governors	NO	
				4611824			ND Europe S.a.r.l.	LUX	NIA	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4912781			ND Europe Office Holding S.à r.l.	LUX	NIA	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925558			Cityhold Nymphe S.à r.l.	LUX	NIA	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	2300
				4925530			Cityhold Propco 11 S.à r.l.	LUX	NIA	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	
				5596807			OVG Cloud S.à r.l.	LUX	NIA	Cityhold Propco 11 S.à r.l.	Ownership	10.100	TIAA Board of Governors	NO	2400
				4914776			Cityhold Euro S.à r.l.	LUX	NIA	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	2500
				4913416			Cityhold Office Partnership S.à r.l.	LUX	NIA	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	NO	
				5354829			CHOP OPCI	FRA	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1435873	5356373			Cityhold Iconic Holding SAS	FRA	NIA	CHOP OPCI	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433967	5371554			Cityhold Iconic Hotel SNC	FRA	NIA	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433956	5371563			Cityhold Iconic Office SCI	FRA	NIA	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433960	5371572			Cityhold Iconic Retail SNC	FRA	NIA	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433975	5371590			Cityhold Iconic Youth Hostel SNC	FRA	NIA	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	NO	
				5585128			Cityhold EST Investment S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Cityhold Prinses Coöperatief U.A.	NLD	NIA	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Cityhold Prinses AcquiCo B.V.	NLD	NIA	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Governors	NO	
							Ark Portfolio Owner Prinses B.V.	NLD	NIA	Cityhold Prinses AcquiCo B.V.	Ownership	100.000	TIAA Board of Governors	NO	
							Cityhold Jobbe SAS	FRA	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Cityhold Jobbe SCI	FRA	NIA	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Governors	NO	
				4925558			Cityhold Nymphe S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Governors	NO	2300
				4920094			Cityhold Propco 6 S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1433939	5354847			Cityhold Iconic Hotel OPCO SAS	FRA	NIA	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1435880	5354856			Cityhold Iconic Investment S.à r.l.	LUX	NIA	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4612746			36 Rue La Fayette SAS	FRA	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4613828			SAS Roosevelt	FRA	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914767			Roosevelt Participation S.à r.l.	LUX	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4615578			SNC Roosevelt	FRA	NIA	SAS Roosevelt	Ownership	99.990	TIAA Board of Governors	NO	2600
				4615578			SNC Roosevelt	FRA	NIA	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Governors	NO	2600
				4612876			Courcelles 70 SAS	FRA	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914776			Cityhold Euro S.à r.l.	LUX	NIA	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Governors	NO	2500
				4925549			Cityhold Propco 7 S.à r.l.	LUX	NIA	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925615			Cityhold Propco 10 S.à r.l.	LUX	NIA	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5612501			Cityhold Gouden Bocht B.V.	NLD	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5486962			Cityhold Gouden Bocht Monumenten B.V.	NLD	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			98-1438380	5354838			Redevelopment Property II B.V.	NLD	NIA	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925633			Cityhold Propco 12 S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5593178			Cityhold GC Investment S.à r.l.	LUX	NIA	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5596807			OVG Cloud S.à r.l.	LUX	NIA	Cityhold Propco 12 S.à r.l.	Ownership	89.900	TIAA Board of Governors	NO	2400

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? (Yes/No)	16 *
							Cityhold Grand Central Berlin SCS	LUX	NIA	OVG Cloud S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914785			Cityhold Sterling S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4914758			Cityhold UK Holding S.à r.l.	LUX	NIA	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4919753			Cityhold UK Investment S.à r.l.	LUX	NIA	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4651343			London Belgrave Unit Trust	JEY	NIA	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Governors	NO	2700
				4651343			London Belgrave Unit Trust	JEY	NIA	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Governors	NO	2700
				4949198			CLOF Victoria Nominee 1 Limited	GBR	NIA	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors	NO	
				4949228			CLOF Victoria Nominee 2 Limited	GBR	NIA	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors	NO	
				4844341			New Fetter Lane Unit Trust	JEY	NIA	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors	NO	2800
				4844341			New Fetter Lane Unit Trust	JEY	NIA	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors	NO	2800
				4919744			60 Great Portland Street Unit Trust	JEY	NIA	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Governors	NO	2900
				4919744			60 Great Portland Street Unit Trust	JEY	NIA	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Governors	NO	2900
				4920076			SMA Holding S.à r.l.	LUX	NIA	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4919744			70 St Mary Axe Unit Trust	JEY	NIA	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors	NO	3000
				4919744			70 St Mary Axe Unit Trust	JEY	NIA	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors	NO	3000
				4920067			HV Properties S.à r.l.	LUX	NIA	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4925763			HV Freehold S.à r.l.	LUX	NIA	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4614704			TIAA Lux 9 S.à r.l.	LUX	NIA	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4615738			SAS Malachite	FRA	NIA	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Governors	NO	
				4616847			SNC Garnet-TIAA	FRA	NIA	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4616856			SNC La Defense	FRA	NIA	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4616865			SNC Lazuli	FRA	NIA	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4616874			SNC Peridot	FRA	NIA	SAS Malachite	Ownership	100.000	TIAA Board of Governors	NO	
				4613015			T-C Pep Holding S.a.r.l.	LUX	NIA	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors	NO	
				4617497			T-C Pep Property S.a.r.l.	LUX	NIA	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4617488			T-C Pep Asset S.a.r.l.	LUX	NIA	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4614674			TIAA Lux 11 S.a.r.l	LUX	NIA	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors	NO	
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	NIA	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors	NO	
				4615644			Gropius S.a.r.l	LUX	NIA	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors	NO	
				4615626			Gropius Passagen GmbH & Co KG	DEU	NIA	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Governors	NO	3100
				4615626			Gropius Passagen GmbH & Co KG	DEU	NIA	TIAA Lux 11 S.a.r.l	Ownership	0.160	TIAA Board of Governors	NO	3100
				4611842			TIAA Lux 5 S.a.r.l.	LUX	NIA	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	NIA	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Governors	NO	
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	NIA	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	NIA	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Governors	NO	
			20-1364650	4617590			U.S. Cities Fund Operating GP, LLC	DE	NIA	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	NIA	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	NIA	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	NO	
			81-3794611	5116773			U.S. Cities Multifamily CPF Fund Operating LP	DE	NIA	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	NO	
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	NIA	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-4183425	5613357			New York City Property Fund II LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	86.300	TIAA Board of Governors	NO	
			87-3846434				Cory Road REIT LLC	DE	NIA	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
			87-3847578				Cory Road Operating LP	DE	NIA	Cory Road REIT LLC	Ownership	98.620	TIAA Board of Governors	NO	
			87-3783569				NYCPF II 94th Street Pooling LP	DE	NIA	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
			83-4678924	5589537			New York City Property Fund REIT LLC	DE	NIA	New York City Property Fund II LP	Influence		TIAA Board of Governors	NO	
			83-4701919	5588473			New York City Fund Operating GP LLC	DE	NIA	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4671194	5587841			New York City Property Fund Operating LP	DE	NIA	New York City Property Fund REIT LLC	Ownership	98.620	TIAA Board of Governors	NO	
			84-3388831				125 West End Investors LLC	DE	NIA	New York City Property Fund Operating LP	Ownership	97.500	TIAA Board of Governors	NO	
			84-3408615				125 West End Holdings LLC	DE	NIA	125 West End Investors LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4653622				125 West End Associates LLC	DE	NIA	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2320652	5486944			NGFF Holdco, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			84-1895540	5535329			Nuveen Global Farmland Fund, LP	DE	NIA	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1834824	5535347			Global Farmland Properties LLC	DE	NIA	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Governors	NO	
			85-3631808	5596740			NGFF FFI, LLC	DE	NIA	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1857338	5535383			US Horticulture Farmland, LLC	DE	NIA	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1842298	5535374			US Row Farmland, LLC	DE	NIA	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1880235	5535365			US Viticulture Farmland, LLC	DE	NIA	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-2031403	4860800			NRFC Inception IV, LP	DE	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			46-2062147	4860819			NRFC Inception V, LP	DE	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
							Nuveen CLO Issuance Fund LP	CYM	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			84-5180286				Nuveen Global Impact Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			83-4357309	5400584			Nuveen High Yield Municipal Opportunities Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Governors	NO	
			83-4341275	5400511			Nuveen Municipal Opportunities Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Governors	NO	
			81-2429791	5194061			Nuveen Real Estate U.S. Strategic Industrial Fund I LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	NIA	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	NIA	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-4248579	4313025			Canadian Infrastructure Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
			98-1523334				2234328 Alberta ULC	CAN	NIA	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4313100			Polar Star Canadian Oil and Gas Holding, Inc.	CAN	NIA	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1933477	5596731			Otto's South Vineyard, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4990994			Renewable Timber Netherlands B.V.	POL	NIA	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4614713			Topola Lasy Spolka z.o.o.	POL	NIA	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Governors	NO	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							REP Coinvest III TEC, L.P.	DE	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4858629			Social Infra, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4630601			Stichting Bewaarder Ziemia Fund	NLD	NIA	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			27-4123754	4601777			T-C 685 Third Avenue Member, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	NIA	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5084966			TIAA Australia Real Estate Trust	AUS	NIA	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5195255			TGA Miller Holding Trust	AUS	NIA	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5201820			TGA Miller Street Trust	AUS	NIA	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	NIA	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	NIA	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5399969			TGA Australia Real Estate Trust 2	AUS	NIA	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5400481			TGA PBSA Hold Trust	AUS	NIA	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors	NO	
				5424133			TGA PBSA Asset Trust 1	AUS	NIA	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5596768			TGA PBSA Asset Trust 2	AUS	NIA	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
				5596777			TGA PBSA Asset Trust 3	AUS	NIA	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	NO	
							TGA PBSA Hold Trust 2	AUS	NIA	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors	NO	
							TGA PBSA Asset Trust 4	AUS	NIA	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Governors	NO	
			47-2363168	4794503			T-C Europe Holding Inc.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-2369576	4794473			T-C Europe LP	DE	NIA	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Governors	NO	3200
			47-2369576	4794473			T-C Europe LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	NO	3200
				4843410			T-C Europe S.à r.l.	LUX	NIA	T-C Europe LP	Ownership	100.000	TIAA Board of Governors	NO	
				4873501			Nightingale LuxCo S.à r.l.	LUX	NIA	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4874665			T-C Nordics Investment AB	SWE	NIA	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4908391			Sweden Nova Lund 1 AB	SWE	NIA	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors	NO	
				4908403			Sweden Nova Lund 2 AB	SWE	NIA	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors	NO	
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	NIA	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4841993			T-C Neptune Holdings S. à r.l.	LUX	NIA	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4843401			Neptune Property Venture S.à r.l.	LUX	NIA	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Governors	NO	
				5472901			Castel Guelfo I SRL	ITA	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4908364			Neptune Holding Spain, S.L.	ESP	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4912709			Promcat Alternativa, S.L.	ESP	NIA	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5083651			Neptune Madrid Holdco S.L.	ESP	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5085691			Neptune Nassica Propco S.L.	ESP	NIA	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5085703			Neptune Getafe Propco S.L.	ESP	NIA	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5084920			Neptune Las Rozas Outlet S.L.	ESP	NIA	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5084939			Neptune San Sebastian Outlet S.L.	ESP	NIA	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				4948687			Neptune OPCI SAS	FRA	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4952648			Roppenheim Holding SAS	FRA	NIA	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Governors	NO	
				4901383			Roppenheim Outlet SNC	FRA	NIA	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Governors	NO	3300
				5198779			Neptune Ursus SP. z.o.o.	POL	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4912736			Neptune Krakow SP. z.o.o.	POL	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4912745			Neptune Annopol SP. z.o.o.	POL	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5083633			Neptune Poznan SP. z.o.o.	POL	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5354865			Neptune Property Holding S.à r.l.	LUX	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5356382			Neptune Amsterdam B.V.	NLD	NIA	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Neptune Gliwice Sp. z o.o.	POL	NIA	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				4901383			Roppenheim Outlet SNC	FRA	NIA	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Governors	NO	3300
				5083642			Neptune Vicolungo I S.r.l.	ITA	NIA	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							T-C Storage Portfolio HoldCo S.à r.l.	LUX	NIA	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
							T-C Storage HoldCo AB	SWE	NIA	T-C Storage Portfolio HoldCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							T-C Storage BidCo AB	SWE	NIA	T-C Storage HoldCo AB	Ownership	100.000	TIAA Board of Governors	NO	
							Green S AB	SWE	NIA	T-C Storage HoldCo AB	Ownership	95.000	TIAA Board of Governors	NO	
							TC-Norway AS	NOR	NIA	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Skedsmo Logistikk AS	NOR	NIA	TC-Norway AS	Ownership	100.000	TIAA Board of Governors	NO	
			45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	NIA	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Governors	NO	
				4511867			FC 8 Spruce Street Residential, LLC	NY	NIA	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2144204	5482311			2300 Broadway Storage Operator LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	NIA	T-C GA Real Estate Holdings, LLC	Ownership	71.330	TIAA Board of Governors	NO	
			82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	NIA	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	NIA	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			87-0923425				Global Cities REIT Holding Company LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR Sparrow Realty I, LLC	DE	NIA	Global Cities REIT Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3527067	5205060			NR 844 North LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-3576911	5497593			NR 9725 Datapoint Drive LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR APCF Investor Ltd.	CYM	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-2212099				NR Berkeley Lake Road LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR Brookson Flats LP	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-5519657				NR Defoor Hills LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-3539243	5205088			NR Denver Industrial Portfolio LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			83-3651003	5595565			NR East Sego Lily LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR ECF Investor Ltd.	CYM	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-3175301	5481800			NR Globe Street Industrial LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-3328103				NR Hartwell Village Investor Member LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NRP Hartwell Village LLC	DE	NIA	NR Hartwell Village Investor Member LLC	Ownership	96.500	TIAA Board of Governors	NO	
							NRP Hartwell Village LLC Owner LLC	DE	NIA	NRP Hartwell Village LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1495411				NR Henderson 215 LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-3556058	5205079			NR Kirkland Crossing LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			83-1815798				NR Main Street at Kingwood LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			85-2687486	5585780			NR Massachusetts REIT Member LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			85-2687958	5595574			NR 1 National Street LLC	DE	NIA	NR Massachusetts REIT Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3484525				NR Mid Cities Parkway LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-3308968				NR MOB 620 Roseville Member LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-3309786				NRNX MOB 620 Roseville Venture LLC	DE	NIA	NR MOB 620 Roseville Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3310133				NR MOB 620 Roseville LLC	DE	NIA	NRNX MOB 620 Roseville Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3509880	5593392			NR MOB 1335 North Mill Street LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-1005322				NR MOB 1429 Highway 6 Member LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-1005076				NRNX MOB 1429 Highway 6 Venture LLC	DE	NIA	NR MOB 1429 Highway 6 Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-0994699				NR MOB 1429 Highway 6 LLC	DE	NIA	NRNX MOB 1429 Highway 6 Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1392851				NR MOB 2945 Wilderness Place Member LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1393093				NRNX MOB 2945 Wilderness Place Venture LLC	DE	NIA	NR MOB 2945 Wilderness Place Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1351411	5615922			NR MOB 2945 Wilderness Place LLC	DE	NIA	NRNX MOB 2945 Wilderness Place Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3510154	5593404			NR MOB 4600 Bill Gardner Parkway LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-2134888				NR MOB Bucks Town Member LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-2155542				NRNX MOB Bucks Town Venture LLC	DE	NIA	NR MOB Bucks Town Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-2132683				NR MOB Bucks Town LLC	DE	NIA	NRNX MOB Bucks Town Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3184439				NRNX MOB Bucks Town II Venture LLC	DE	NIA	NR MOB Bucks Town Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3184086				NR MOB Bucks Town II LLC	DE	NIA	NRNX MOB Bucks Town II Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-2135366				NR Perimeters Edge LP	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-3403542				NR Reserve at Stonebridge LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			85-4201485	5595583			NR San Antonio Industrial Building LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-5503093				NR Tacara at Steiner Ranch LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR Tampa Crenshaw LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR Tampa Gateway Lakes LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
							NR Tampa Lakeland Interstate LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-3484075				NR Train Court LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-3385370				NR The Canyons LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			83-4299885	5510166			Nuveen Global Cities REIT Lending, LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			87-1201383				Nuveen Global Cities REIT Subsidiary GP LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-3628175				Union Property Operations NRE IV LLC	DE	NIA	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	NIA	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	NIA	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	NIA	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Governors	NO	
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	NIA	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	NIA	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Governors	NO	
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	NIA	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	NIA	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Governors	NO	
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	NIA	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Governors	NO	
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	NIA	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	NIA	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Governors	NO	
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	NIA	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	NIA	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Governors	NO	
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	NIA	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	NIA	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1220681	4612139			T-C Aspira LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	NIA	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Governors	NO	
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	NIA	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2023405	4763303			T-C Hall of States Member LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	NIA	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Governors	NO	
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	NIA	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-0876833	4628550			Legacy Place Associates, LLC	MA	NIA	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Governors	NO	
							300 Legacy Place Boulevard LLC	DE	NIA	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			30-0769316				Legacy Place Properties, LLC	MA	NIA	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2903922	4843326			T-C Republic Square Member LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	NIA	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Governors	NO	
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	NIA	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	NIA	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	NIA	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1379500	4749969			The Flats Holding Company LLC	DE	NIA	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	NIA	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	NIA	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1367530	4751766			The Flats DC Grocery LLC	DE	NIA	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			46-4567368	4651473			T-C JK I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	NIA	T-C JK I, LLC	Ownership	51.000	TIAA Board of Governors	NO	3400
			46-4587620	4651482			T-C JK II, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	NIA	T-C JK II, LLC	Ownership	49.000	TIAA Board of Governors	NO	3400
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4896256			T-C Lux Investments Special Limited Partnership	LUX	NIA	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5474053			European Cities Partnership SCSp	LUX	NIA	T-C Lux Investments Special Limited Partnership	Management		TIAA Board of Governors	NO	1300
				4894805			Global Real Estate Debt Partners – Fund I (UK) SCSp	LUX	NIA	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Governors	NO	2100
			81-4583865	5137956			T-C MV Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-4599024	5147049			T-C M-T REIT LLC	DE	NIA	T-C MV Member LLC	Ownership	99.900	TIAA Board of Governors	NO	
				5482281			T-C MV Member II LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3224525	5492075			T-C M-T REIT II LLC	DE	NIA	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Governors	NO	
			85-2937933	5586013			T-C MT II Originations TRS LLC	DE	NIA	T-C M-T REIT II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1954609	4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-1828871	4749905			T-C Mt. Ommaney Centre LLC	DE	NIA	T-C Mt. Ommaney Centre Holding Company LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-1023309	5117800			T-C Permian Investor LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			36-4620008	4599128			T-C SMA 2, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	NIA	T-C SMA 2, LLC	Management		TIAA Board of Governors	NO	
			81-2204918	4990976			T-C The Edge at Flagler Village, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2691474	5014299			T-C UK RE Holdings II, LLC	DE	NIA	T-C UK RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-3299073	5018635			T-C UK RE Holdings III, LLC	DE	NIA	T-C UK RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	NIA	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Governors	NO	3500
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	NIA	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Governors	NO	3500
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	NIA	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	NIA	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	NIA	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5498897	4933021			5200 Waterford Operating LP	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5479437	4933030			1000 Waterford Operating LP	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5471474	4933049			701-703 Waterford Operating LP	DE	NIA	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	NIA	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2646233	5165566			Waterford Core REIT LP	DE	NIA	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	NO	
				5483578			Waterford Core 800 REIT General Partner LLC	DE	NIA	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-3541603	5483523			Waterford Core 800 REIT LP	DE	NIA	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			81-0733012	4930217			Waterford Core General Partner LLC	DE	NIA	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-5587163	4928661			Waterford Core Operating LP	DE	NIA	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2663579	5165548			Waterford Core II Operating LP	DE	NIA	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	NIA	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	NO	
			81-2146865	5041688			TEFF Holdco LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	NIA	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Governors	NO	400
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	NIA	TEFF Holdco LLC	Management		TIAA Board of Governors	NO	
				5043066			TEFF Holding S.a.r.l	LUX	NIA	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
				5044607			TEFF Investments B.V.	NLD	NIA	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors	NO	
				5354810			Areal III Spolka z o.o.	POL	NIA	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Governors	NO	
				5424151			Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	NIA	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
				5425082			Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	NIA	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
				5424094			Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	NIA	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
				5093856			Dangro Invest SA	DNK	NIA	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Governors	NO	
				5116456			AGAT Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117408			AGRA Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116447			AGRAMAX Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116429			AGRIFARM Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117332			AGRO - DUBLINY SP. z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117417			AGROLAND Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117341			AGROSERVICE Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117350			AMAL Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5474763			CISY Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117369			KOLNO Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117378			MILKOWO Sp. Z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117396			SATOPY Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117387			SEE-AGRO SP. z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117695			SOBIERADZ Spolka z o.o.	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5104556			Pszenrol SA	POL	NIA	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117435			BUDUS Spolka z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117798			LOZICE Sp. z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116492			OGARDY SP. z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117640			ROLA Spolka z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117659			ROLPOL Spolka z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117668			ROLZBUD Spolka z o.o	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116465			SZAFIR SP. z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117761			WALICHNOWY Sp. z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117770			WEZINY SP. z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117789			ZIEMROL Spolka z o.o.	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	
				5098486			Adamas SA	POL	NIA	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
				5116586			AMBER SP. z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117444			CIESZYSLAW SP z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116522			JAROSLAWSKO I SP. z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116513			JAROSLAWSKO II SP. z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117462			JASIONNO Spolka z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5116483			OPAL SP z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5117677			TETYRI SP. z o.o.	POL	NIA	Adamas SA	Ownership	100.000	TIAA Board of Governors	NO	
				5354801			Gospodarstwo Okopy Sp. z o.o.	POL	NIA	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Governors	NO	
				5473476			Agrohop Bis Sp. z o.o.	POL	NIA	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
				5473458			Agrohop Service Sp. z o.o.	POL	NIA	Agrohop Bis Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
				5473467			Agrohop Sp. z o.o.	POL	NIA	Agrohop Bis Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
							Cieszanowice Solar Park sp. z o.o.	POL	NIA	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
				5424085			Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	NIA	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	NO	
			84-3332496	5482272			TGA 10th Street Business Park LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1739826				TGA 26600 26700 Aliso Viejo Parkway LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2769108	5012389			TGA 299 Franklin LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2957526	5353747			TGA 3401 North Ashton Blvd LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-4830474	5371899			TGA 3851 Grandpine Way LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3988795	5049479			TGA 600 College Road LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2548459	5474231			TGA 730 Third Avenue Owner LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1740428				TGA 8500 8551 Research Way LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2225812	5353886			TGA APAC Fund Holdings, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5593169			Asia Pacific Cities Fund, FCP	LUX	NIA	TGA APAC Fund Holdings, LLC	Ownership	23.980	TIAA Board of Governors	NO	3600
			82-2311300	5477027			TGA Real Estate Fund Holdings, LLC	DE	NIA	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5593169			Asia Pacific Cities Fund, FCP	LUX	NIA	TGA Real Estate Fund Holdings, LLC	Ownership	23.980	TIAA Board of Governors	NO	3600
			87-4097244				TGA ASI Eagles Landing Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			86-3673675				TGA ASI Monte Vista Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			86-2376987				TGA ASI Riverstone Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3063209				TGA ASI Sage Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3830265	5500363			TGA Auburn Business Park LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3285557	5495487			TGA Aurora DC III LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3475931	5515237			TGA Baltimore IC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-1851559	5353868			TGA Barnes Canyon Life Science LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3303586	5482245			TGA Beckwith Farms LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			84-3314123	5482236			TGA Bedford Park LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4073425	5592649			TGA Boulder Creek LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4073222	5592667			TGA Bridge Creek LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3441362	5514119			TGA Bridge Point LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-2939313	5482209			TGA Cactus DC I LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-2939493	5482900			TGA Cactus DC II LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523623	5515228			TGA Capital Beltway CC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3992388				TGA Cass White 75 LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3487859	5515321			TGA Center Square DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3314029	5482861			TGA Centerpointe LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-3799476	5424142			TGA Central Green LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4376282	5586385			TGA Central Square Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4880676	5586394			TGACSE Central Square Holdings LLC	DE	NIA	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Governors	NO	
			84-4893448	5586433			TGACSE Central Square LLC	DE	NIA	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4893383	5586406			TGACSE Morningside LLC	DE	NIA	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4924033	5586424			TGACSE Triangle LLC	DE	NIA	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-0780652	5375123			TGA Connections at Athens Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			61-1892161	5597989			PEP-TH Athens, LLC	DE	NIA	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Governors	NO	
			83-1011298	5597998			PEP Athens, LLC	DE	NIA	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1065983	5592706			TGA Creekside Village Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740496	5482964			TGA East Coronado Industrial LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740590	5482937			TGA East Miraloma Industrial LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1762569				TGA Eastridge Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGA King EastRidge Venture LLC	DE	NIA	TGA Eastridge Investor Member LLC	Ownership	95.000	TIAA Board of Governors	NO	
							TGA King EastRidge Owner LLC	DE	NIA	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740669	5482946			TGA Emerald Corporate Park LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3502383	5515291			TGA Englewood DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4076202	5615883			TGA Enterprise Park Business Center LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2810033	5353774			TGA European RE Holdings I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5371620			Eagle GPCo S.à r.l.	LUX	NIA	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors	NO	
				5371639			Eagle Partnership SCSp	LUX	NIA	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors	NO	
				5482348			Eagle JVCo S.à r.l.	LUX	NIA	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
				5482375			CB Krieau Dzwei GmbH	AUT	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							VIE Student House A GmbH & Co KG	AUT	NIA	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Governors	NO	3700
				5486373			Eagle Austria Holdings S.à r.l.	LUX	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							VIE Student House A GmbH & Co KG	AUT	NIA	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Governors	NO	3700
							Eagle DevCo, Lda	PRT	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Eagle Italy 1 S.r.l.	ITA	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
				5482366			Studenthouse Rua Manuel Pereira, S.A	PRT	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Wroclaw Fabryczna 22 sp. z o.o.	POL	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							Wroclaw Prusa 9 sp. z o.o.	POL	NIA	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							TGA Housing Holding S.à r.l.	LUX	NIA	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							Blitz H21-612 GmbH	DEU	NIA	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	NO	
							TK Living GPCo Sarl	LUX	NIA	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors	NO	
							TK Living Partnership SCSp	LUX	NIA	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors	NO	
							TK Living JVCo Sarl	LUX	NIA	TK Living Partnership SCSp	Ownership	100.000	TIAA Board of Governors	NO	
							Lotomint S.L.	ESP	NIA	TK Living JVCo Sarl	Ownership	100.000	TIAA Board of Governors	NO	
							Carminsin S.L.	ESP	NIA	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	NO	
							Naralisno S.L.	ESP	NIA	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	NO	
							Sanfergar S.L.	ESP	NIA	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	NO	
							Tinesen S.L.	ESP	NIA	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	NO	
				5049497			TGA FC Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2708488				Fenway Center Holding 1-2, LLC	DE	NIA	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Governors	NO	
			82-2708488				Fenway Center Owner 1-2, LLC	DE	NIA	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523773	5515282			TGA Franklin Square IC I LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523813	5533530			TGA Franklin Square IC II LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3332846	5482919			TGA Freeport DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740749	5482928			TGA Greenstone Logistics Center LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3463522	3997186			TGA Hagerstown DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3475313	5515264			TGA Hollins End LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523721	5515312			TGA I-95 DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-3602072	5040551			TGA Japan Holdings, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3718861	5444908			TGA JL Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4376472	5613320			TGA JL II Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1280436				TGA JL III CT Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-1292481				TGA JL MCF Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-4248374				TGA JL MCF II Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4075985	5592676			TGA Lakes at Indian Creek Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3523582	5586349			TGA Landover DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			87-3398451				TGA Los Tres Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4773958	5592902			TGA Maryland Farms Holdings LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4775239	5538834			U.S. Cities Office Fund Maryland Farms Co-Invest	DE	NIA	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Governors	NO	3800
			84-2765297	5483028			TGA MH Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			86-2908291				TGA MH III Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-4019549				TGA Midway Distribution Center LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-1169084	5354799			TGA MKP Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-1198745	5510214			TGA MKP Venture LLC	DE	NIA	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Governors	NO	
			82-1187131	5529038			TGA MKP REIT LLC	DE	NIA	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-3883343				TGA MOB Prescott Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3883887				TGANX MOB Prescott Venture LLC	DE	NIA	TGA MOB Prescott Member LLC	Ownership	90.000	TIAA Board of Governors	NO	
			87-3883657				TGANX MOB Prescott LLC	DE	NIA	TGANX MOB Prescott Venture LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3566018	5615847			TGA MOB South Boerne LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5093780			RCD TGA Pierrepont Partners LLC	DE	NIA	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Governors	NO	
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	NIA	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Governors	NO	
			83-1916152	5353877			TGA MS Self Storage Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2379583	5354922			Morningstar NRE Self Storage Portfolio LLC	DE	NIA	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Governors	NO	
							MSC Bentonville, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Boerne, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Buda, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Carolinas, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Dam Storage, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Evans Rd, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Greenhouse, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Highway 521 Storage, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Kemps Landing, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Midtown Atlanta, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC MTP, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
							MSC Peachtree, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC South End, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Spring Branch, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC SW Austin, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Tallahassee, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							MSC Yorktown, LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4153778	5482870			TGA Near East LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-1291326				TGA Nex Investor LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-4139835	5482889			TGA NJAHP Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4574378	5613263			TGA NJAHP II Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2859128	5585753			TGA NYCAHP I Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3740851	5482898			TGA North Miller Industrial LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3759605	5482852			TGA North Orange Industrial LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-4774106	5586965			TGA O'Hare Logistics Center IV LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-1934291	5354454			TGA Oak View Mall LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3510351	5595369			TGA Octave Apartments LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3969114				TGA One Norman Square LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-4396119	5596795			TGA Pacific Landing LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1595214				TGA Pacific Landing Phase II LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3254652	5482982			TGA Park 355 LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3254103	5482991			TGA Park 55 LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3254979	5482955			TGA Park 88 LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3029971				TGA PC Charleston Club Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3076626	5586004			TGA PC MCF Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-2112453				TGA PC Richmond Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGA Peaceable Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGA Peaceable Investor Member II LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
							TGA Peaceable Investor Member III LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-3250233	5400605			TGA Pleasant Prairie Center LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3285659	5482973			TGA Prairie Point LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3830675	5514070			TGA Renton Park 405 LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3533472				TGA River Club Apartments LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3533710				TGA River Club Townhomes LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2938932	5353765			TGA Sandy Commerce Park LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3487605				TGA Somerset IC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3476142	5515255			TGA Somerset IC II LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2863856	5592694			TGA Sparrow Investor LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-2574637	5616031			Sparrow Realty Investment I LLC	DE	NIA	TGA Sparrow Investor LLC	Ownership	95.000	TIAA Board of Governors	NO	
							Sparrow Realty Investment WHF, LLC	DE	NIA	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SN Arizona LLC	DE	NIA	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SN DFW LLC	DE	NIA	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1703020				SN SA LLC	DE	NIA	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
							SN Tampa LLC	DE	NIA	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3330672				Sparrow Homes US LLC	DE	NIA	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2063402	5353804			TGA SP-MPC Housing Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-2147240	5354904			TGA-SP Housing Venture I LLC	DE	NIA	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Governors	NO	
			83-2123785	5371611			TGA SP-MPC Housing Venture I LLC	DE	NIA	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Governors	NO	
			83-1869400	5593208			MPSP Ashwood Homes LLC	DE	NIA	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1869494	5593196			MPSP Ashwood MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2331138	5492963			MPSP Beltline Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2345909	5492833			MPSP Beltline Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2216330	5492860			MPSP Beltline MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1088601				MPSP Center Grove Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2290040				MPSP Center Grove Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1076792				MPSP Center Grove MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2158715	5492824			MPSP Colinas South Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2158791	5492851			MPSP Colinas South Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2169896	5492842			MPSP Colinas South MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2169973	5492712			MPSP Estancia Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			84-2277681	5492682			MPSP Estancia Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-1976109	5492691			MPSP Estancia MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4260197	5493232			MPSP Fairlane Oaks Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4283444	5493175			MPSP Fairlane Oaks Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4241248	5493308			MPSP Fairlane Oaks MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2290488	5492954			MPSP Lakeview Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2319726	5492972			MPSP Lakeview Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2199063	5492703			MPSP Lakeview MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1213262	5593226			MPSP Lemon Tree Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2548459	5593217			MPSP Lemon Tree MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1230821	5593244			MPSP Mobile Gardens Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-1230714	5593262			MPSP Mobile Gardens MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2379528	5492646			MPSP Parker Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2389423	5493269			MPSP Parker Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2247177	5493250			MPSP Parker MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2277774	5493223			MPSP Seven Oaks Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2290439	5493241			MPSP Seven Oaks Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2198856	5493205			MPSP Seven Oaks MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2700633	5593253			MPSP Shiloh Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2725391	5593235			MPSP Shiloh Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2700544	5595529			MPSP Shiloh MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2428644	5493214			MPSP South Concho Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2436652	5493184			MPSP South Concho Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2261982	5493193			MPSP South Concho MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2736822	5595547			MPSP Stonegate Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2736936	5595538			MPSP Stonegate Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2725560	5595510			MPSP Stonegate MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			84-2319873	5493296			MPSP TC GH Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2331064	5493317			MPSP TC GH Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2216156	5493278			MPSP TC GH MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2389479	5493287			MPSP TC Sherman Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2428588	5493027			MPSP TC Sherman Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2247220	5493009			MPSP TC Sherman MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2345969	5492655			MPSP Wildwood Acres Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2361787	5492664			MPSP Wildwood Acres Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2239609	5492600			MPSP Wildwood Acres MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2361842	5492619			MPSP Wildwood Village Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2379481	5492589			MPSP Wildwood Village Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-2239646	5492598			MPSP Wildwood Village MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2848324				MPSP Windsong Homes LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2848439				MPSP Windsong Lender LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2861026				MPSP Windsong MHC LLC	DE	NIA	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1741788	5606005			TGA SS Self Storage Portfolio Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-2470916				TGA SS Self Storage Tranche I Venture LP	DE	NIA	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors	NO	
							TGA T1 SC Durbin Park LP	DE	NIA	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
							TGA T1 SC Millenia LP	DE	NIA	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
							TGA T1 SC San Marco LP	DE	NIA	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
							TGA T1 SC San Antonio LP	DE	NIA	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1714431	5606032			TGA SS Self Storage Portfolio Venture LP	DE	NIA	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors	NO	
			86-1676505				TGA SC Beaumont LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1623164				TGA SC Bonita Springs LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1624012				TGA SC Columbus Ford LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1623724				TGA SC Columbus Veterans LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1639097				TGA SC Erie Avenue LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1623454				TGA SC Gainesville LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1639333				TGA SC Germantown LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1676901				TGA SC Glenn Heights LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1638763				TGA SC Global Indy I LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1677222				TGA SC Hansboro Avenue LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1677082				TGA SC Houston LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1638905				TGA SC Indianapolis 29th Street LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1639231				TGA SC Kensington LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	
			86-1676331				TGA SC Lancaster LP	DE	NIA	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			84-3255382	5482665			TGA Sterling DC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-1763260				TGA TCA Durham Logistics Center Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGA TCA Durham Logistics Center LLC	DE	NIA	TGA TCA Durham Logistics Center Investor Member LLC	Ownership	90.000	TIAA Board of Governors	NO	
			85-3509669	5601402			TGA The Apartments at Blakeney LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3093962	5497614			TGA The Warehouse At CH Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3055701	5582239			TGAP The Warehouse At CH LLC	DE	NIA	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Governors	NO	
			84-3055465	5586273			TGAP The Warehouse At CH Owner LLC	DE	NIA	TGAP The Warehouse At CH LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-1749539				TGA The Warehouse At Ch II Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGAP The Warehouse at CH II LLC	DE	NIA	TGA The Warehouse At Ch II Investor Member LLC	Ownership	90.000	TIAA Board of Governors	NO	
							TGAP The Warehouse at CH II Owner LLC	DE	NIA	TGAP The Warehouse at CH II LLC	Ownership	100.000	TIAA Board of Governors	NO	
							TGA The Yield Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							CC TGA The Yield Venture, LLC	DE	NIA	TGA The Yield Investor Member LLC	Ownership	75.000	TIAA Board of Governors	NO	
							CC TGA The Yield, LLC	DE	NIA	CC TGA The Yield Venture, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-3759437	5482601			TGA Tri-State Commerce Center LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			85-3917654	5592685			TGA Twelve100 Apartments LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGA UMH Properties Investor Member LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
							TGA UMH Venture Tranche 1 LLC	DE	NIA	TGA UMH Properties Investor Member LLC	Ownership	60.000	TIAA Board of Governors	NO	
							Sebring Square MHC TGA, LLC	DE	NIA	TGA UMH Venture Tranche 1 LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3554787	5615904			TGA University Parcels LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3830895	5514098			TGA Van Dorens West LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3441798	5514100			TGA Vista Point South LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-3527380	5515273			TGA Washington DC CC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			84-2939589	5482571			TGA Westport Distribution Center LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-0723201	5375114			TGA Yorktown Apartments LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	99.700	TIAA Board of Governors	NO	
			87-3750360				TGA-MJC MHC LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3750130				TGA-MJC Palladian LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3750414				TGA-MJC Van Alen LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2826183				TIAA Administrative Services LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4900500			TIAA CLO I Ltd	CYM	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	

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? (Yes/No)	16 *
				5049965			TIAA CLO I LLC	DE	NIA	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors	NO	
			84-1905731				TIAA CLO I Holding, LLC	DE	NIA	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors	NO	
				5157860			TIAA CLO III Ltd.	CYM	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
				5354780			TIAA CLO III LLC	DE	NIA	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Governors	NO	
				5371910			TIAA CLO IV Ltd.	CYM	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			13-4173396	4599203			TIAA CMBS I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			13-4173396	4602774			TIAA CMBS I Trust	DE	NIA	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	YES	
			37-1718179	5279511			Everbank Funding, LLC	DE	NIA	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			59-3531592	2735146			TIAA, FSB	US	NIA	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			59-3547521	4318057			AMC Holding, Inc.	FL	NIA	TIAA, FSB	Ownership	100.000	TIAA Board of Governors	NO	
			43-1823879	4318066			Customerone Financial Network, Inc.	DE	NIA	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			36-1208070	4460817			Business Property Lending, Inc.	DE	NIA	TIAA, FSB	Ownership	100.000	TIAA Board of Governors	NO	
			61-1560018	4318217	1436613		Tygris Commercial Financial Group, Inc.	DE	NIA	TIAA, FSB	Ownership	100.000	TIAA Board of Governors	NO	
			20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	NIA	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			26-2483829	3867400			Tygris Asset Finance, Inc.	DE	NIA	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Governors	NO	
			81-1241294	4979391			TIAA GBS Holding LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	NIA	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Governors	NO	
				5006838			TIAA Global Business Services (India) Private Limited	IND	NIA	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Governors	NO	
			27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	NIA	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Governors	NO	
			45-1531685	4643580			Global Ag Properties USA LLC	DE	NIA	Global Agriculture AIV (US), LLC	Management		TIAA Board of Governors	NO	
			80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	NIA	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Governors	NO	1900
			46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	NIA	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	NIA	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	NIA	Global Agriculture II AIV (US) LLC	Ownership	50.000	TIAA Board of Governors	NO	
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	NIA	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors	NO	
				4643357			Global AG Properties Australia Pty, Ltd	AUS	NIA	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4643571			Global AG Properties Australia Trust	AUS	NIA	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	NIA	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Governors	NO	3900
				4644493			Tellus Brasil Participaco S.A.	BRA	NIA	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Governors	NO	4000
				4644484			Terraviva Brasil Participaco Ltda.	BRA	NIA	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Governors	NO	4100
				4644493			Tellus Brasil Participaco S.A.	BRA	NIA	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Governors	NO	4000
				4863490			Agrobio Investimentos e Participações S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4646321			Cerpon Participações S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4653981			Jatobá Propriedades Agrícolas Ltda.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4646282			Tparone Participações S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4646303			Toperone Agrícola S.A.	BRA	NIA	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4646291			Tpartwo Participações S.A.	BRA	NIA	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4646312			Topertwo Agrícola S.A.	BRA	NIA	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	NIA	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	NIA	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors	NO	3900
				4644484			Terraviva Brasil Participaco Ltda.	BRA	NIA	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors	NO	4100
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	NIA	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors	NO	
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	NIA	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Governors	NO	
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-3210500	4724023			Global Timber Resources LLC	DE	NIA	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Governors	NO	
			46-3909387	4868431			Global Timber SA LLC	DE	NIA	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors	NO	
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	NIA	Global Timber SA LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3899490	4801906			Global Timber International LLC	DE	NIA	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4802789			Global Timber Spain, SL	ESP	NIA	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4868440			Forestal GTR Chile Limitada	CHL	NIA	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Governors	NO	
				5165454			Global Timber Resources Colombia, S.A.S.	COL	NIA	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	NO	
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	NIA	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	NO	
				5183421			Monte Fresnos, S.A.	URY	NIA	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	NO	
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	NIA	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	NO	
				5183449			Taurion, S.A.	URY	NIA	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	NO	
				4866905			GT Europe Cooperatief U.A.	NLD	NIA	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4900425			Global Timber NL, B.V.	NLD	NIA	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Governors	NO	
				4901543			GTR Brasil Participacoes Ltda	BRA	NIA	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Governors	NO	
				4902380			Brasilwood Reflorestamento S.A.	BRA	NIA	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Governors	NO	
				5484995			Brasilwood Terras Florestais S.A.	BRA	NIA	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors	NO	
				5481903			Khaya Woods Investimentos Florestais LTDA.	BRA	NIA	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors	NO	
				5481891			Mamoneira Agropastoril S.A.	BRA	NIA	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors	NO	
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	NIA	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Governors	NO	
				5198818			Paineira Investimentos Florestais S.A.	BRA	NIA	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors	NO	
				4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	NIA	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Governors	NO	
				4868422			EKO Topola Sp. z.o.o.	POL	NIA	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	50.000	TIAA Board of Governors	NO	
				4802800			Brusno Resort Sp. z.o.o.	POL	NIA	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Governors	NO	
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			87-3292924				730 Darwin Holdings LLC	DE	NIA	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-5307354	5153983			730 Parking LLC	DE	NIA	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-5302296	5157879			730 Interpark, LLC	DE	NIA	730 Parking LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4936107			A-30 Canadian Transport Inc.	CAN	NIA	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4887571			1867 Infrastructure Holdings Inc.	CAN	NIA	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Governors	NO	
				4946843			1867 NA30 Holding Inc.	CAN	NIA	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Governors	NO	
				4947327			1867 Nouvelle Autoroute 30 Inc.	CAN	NIA	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Governors	NO	
			38-3857916	4602813			I 595 Toll Road, LLC	DE	NIA	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	NIA	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4895660			McCommas Bluff Holdings LLC	DE	NIA	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Governors	NO	
				4896331			Dallas Clean Energy, LLC	DE	NIA	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Governors	NO	
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	NIA	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
				4946852			Energy Power Investment Company, LLC	DE	NIA	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Governors	NO	
				4947318			EPP Renewable Energy, LLC	DE	NIA	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4810597			North American Sustainable Energy GP, LLC	DE	NIA	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Governors	NO	
				4810551			North American Sustainable Energy Manager, LLC	DE	NIA	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-1286237	4602877			Actgas, LLC	DE	NIA	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3410649	4602925			Actoil Bakken, LLC	DE	NIA	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-3628993	4602934			Actoil Utica, LLC	DE	NIA	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			11-3519531	4601133			TIAA Realty, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-0902394	4949125			T-C 77 Central LLC	DE	NIA	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			47-2249307	4763161			T-C 680 Belleville LLC	DE	NIA	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	NIA	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	NIA	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-2885306				TIAA RFS, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-2335773				TIAA Advisory, LLC	DE	NIA	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	NIA	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-3343718	5601390			TIAA Shared Services, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	NIA	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Governors	NO	
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	DE	NIA	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	NIA	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	NIA	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	NIA	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Governors	NO	
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	NIA	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	NIA	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4615617			Grand Canal Shoppes Holdings, LLC	DE	NIA	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Governors	NO	
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	NIA	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Governors	NO	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	NIA	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4644288			CBL/T-C, LLC	DE	NIA	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Governors	NO	
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	NIA	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Governors	NO	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	NIA	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	NIA	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Governors	NO	
			45-1286386	4601526			TIAA SynGas, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			13-1624203	4741758			730 Catsolar, LLC	DE	NIA	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Governors	NO	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	NIA	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Governors	NO	
				4749866			Catalina Solar Lessee, LLC	CA	NIA	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-8281443	4640066			Union Place Phase I, LLC	DE	NIA	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	NIA	TIAA Wind Investments, LLC	Influence		TIAA Board of Governors	NO	
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	NIA	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			20-5631854	4314282			TIAA Kapsick, LLC	DE	NIA	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Governors	NO	
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4844163			UK PPP Investments, LP	GBR	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
				4848590			Wigg (Holdings) Limited	GBR	NIA	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Governors	NO	
				4848983			Wigg Investments Limited	GBR	NIA	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4849739			Merseylink (Holdings) Limited	GBR	NIA	Wigg Investments Limited	Influence		TIAA Board of Governors	NO	
				4852298			Merseylink (Finance) Limited	GBR	NIA	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4860239			Merseylink Limited	GBR	NIA	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors	NO	
				4858638			Merseylink (Issuer) plc	GBR	NIA	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors	NO	
			87-1101091				Union Property Operations NRE III LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			36-4932527	5514614			U.S. Cities Industrial Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			30-1108455	5115507			U.S. Cities Multifamily Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			38-4104483	5115516			U.S. Cities Office Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	85.360	TIAA Board of Governors	NO	
			61-1914684	5115945			U.S. Cities Office Fund REIT LLC	DE	NIA	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
				5116595			U.S. Cities Office Fund Operating GP LLC	DE	NIA	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			36-4919858	5116791			U.S. Cities Office Fund Operating LP	DE	NIA	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			84-4773752	5515219			USCOF Maryland Farms Holdings LLC	DE	NIA	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			84-4775239	5538834			U.S. Cities Office Fund Maryland Farms Co-Invest	DE	NIA	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Governors	NO	3800
			84-4775394	5585119			VRE-NRE Maryland Farms Venture	DE	NIA	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Governors	NO	
			87-1365205				USCOF Mobius Operating Member LLC	DE	NIA	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			85-3371600	5613272			USCOF Optical Court LLC	DE	NIA	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-3970010	5671991			U.S. Cities Retail Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			82-4016503	5671982			U.S. Cities Retail Fund REIT LLC	DE	NIA	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
			82-4069923	5671973			U.S. Cities Retail Fund Operating GP LLC	DE	NIA	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4037905	5671058			U.S. Cities Retail Fund Operating LP	DE	NIA	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	
			46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	NIA	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
							USCRF KRG JV Investor Member LLC	DE	NIA	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	NO	
			37-1904986				KRG USCRF Retail Portfolio LLC	DE	NIA	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Governors	NO	
							KRG 951 & 41, LLC	DE	NIA	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							KRG Livingston Center, LLC	DE	NIA	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
							KRG-USCRF Plaza Volente, LLC	DE	NIA	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-3988257	5612417			U.S. Core-Plus Real Estate Debt Fund LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			82-3760575	5612435			CRED REIT LLC	DE	NIA	U.S. Core-Plus Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Governors	NO	
			47-1938723	5612444			CRED REIT Holdco LLC	DE	NIA	CRED REIT LLC	Ownership	100.000	TIAA Board of Governors	NO	

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? (Yes/No)	16 *
			84-2113010				CRED Glenhardie LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-1296109				CRED HQ LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-3290456				CRED REIT Holdco Alta LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-1440716				CRED REIT Holdco Hacienda LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-0979505				CRED REIT Holdco Phoenix Industrial LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-2024014				CRED REIT Holdco Seller LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			81-1392434				CRED REIT Holdco TRS LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			86-2266688				CRED REIT Holdco Velocity LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-4800804				CRED REIT Manager LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			82-5347019				CRED REIT Member LP	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			87-2932666				CRED SJA 555 Mangum LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-3184068	5613302			CRED Slabtown LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			83-4107560	5613290			CRED West Coast Industrial LLC	DE	NIA	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	NO	
			85-2116787	5599723			U.S. Strategic Industrial Fund II LP	DE	NIA	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	NO	
			84-3440905	5514128			Western A Midwest TN, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			83-1931152				Winslow Growth Capital Fund II, L.P.	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	
			51-0141732	4599829			WRC Properties, LLC	DE	NIA	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	NO	

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 Greenwood Resources Forest Management, 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	Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC.
0600	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%
0700	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%
0800	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%
0900	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%
1000	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%
1100	Clean Energy Partners HoldCo LLP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.
1200	Nuveen Investment Management Holdings 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.
1300	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.
1400	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.
1500	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.
1600	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.
1700	730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.
1800	730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
1900	Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.
2000	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.
2100	Global Real Estate Debt Partners Fund I (UK) SCSp is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.
2200	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..
2300	Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
2400	OVG Cloud S.à r.l. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.l. (10.1% of OVG) and Cityhold Propco 12 S.à r.l. (89.9% of OVG).
2500	Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.

Asterisk	Explanation
2600	SNC Roosevelt is owned by TIAA via a 25% 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%).
2700	London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% 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%).
2800	New Fetter Lane Unit Trust (NFLUT) is owned by TIAA via a 25% 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%).
2900	60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% 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%).
3000	70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% 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%).
3100	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%.
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	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%.
3600	Asia Pacific Cities Fund, FCP is owned 23.98% by TGA APAC Fund Holdings, LLC and 23.98% by TGA Real Estate Fund Holdings, LLC
3700	VIE Student House A GmbH & Co KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.
3800	U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.
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.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	13-1624203	Teachers Insurance and Annuity Association of America	1,427,323,321	(724,800,602)	10,854,989		2,244,787,816				2,958,165,524	
	13-3987258	485 Properties LLC	1	(1)								
	81-3106043	730 Data Centers LLC		887,316			(307,305)				580,011	
	87-3292924	730 Darwin Holdings, LLC					(376)				(376)	
	00-0000000	730 Fiber LLC		7,606,126			(376)				7,605,750	
	47-2616735	730 Power Development LLC		(3,220,432)			(1,661,023)				(4,881,455)	
	47-5363027	730 Telecom, LLC	(16,282,092)				(215,061)				(16,497,153)	
	51-0494351	730 Texas Timberlands II, Ltd.	(70,580,828)	(51,140,990)			(574)				(121,722,392)	
		730 Transmission LLC	(9,324)	87,106			(1,055,622)				(977,840)	
	13-4042885	730 Texas Forest Holdings, Inc.		1,037			(1,037)					
	35-2315236	Active Extension Fund I, LLC										
	26-1870966	Active Extension Fund III, LLC										
	46-3073066	ActOil Colorado, LLC		(164,981)			(118,454)				(283,435)	
	38-3847245	ActOil LLC										
	81-1467545	AGR Partners LLC					(302,382)				(302,382)	
	45-2285816	Almond Processors, LLC										
		ASC, Inc. (Common + Preferred)										
		ASC II										
	45-5558395	Beaver Investment Holdings LLC										
		Berkdale JV										
	46-1952974	Broadleaf Timberland Investments, LLC		(51,000,000)			(523,041)				(51,523,041)	
	26-4248579	Canadian Infrastructure Investments LLC		136,202,016							136,202,016	
	20-8309587	Canadian Pension Plan (TIAA GA)										
	47-2130842	CASA Student Housing Fund										
	47-2167228	CASA Student Housing Fund Holdings LLC	(17,359,001)	(8,844,367)			(26,957)				(26,230,325)	
	13-1624203	CCM Series 2, LLC										
	13-1624203	CCM Series, LLC	(69,706)	(505,332)							(575,038)	
	56-2672630	Ceres Agricultural Properties, LLC	(77,833,038)	18,055,489			(32,616)				(59,810,165)	
	47-3156644	Churchill Asset Management LLC		(46,204,976)			(1,792,872)				(47,997,848)	
		Churchill Junior Capital Opportunities Fund II, L.P.		44,302,930							44,302,930	
		Churchill Middle Market Senior Loan Fund, LP	(992,995)	(47,428,360)							(48,421,355)	
		Churchill Middle Market Senior Loan Fund III	(92,160)	18,860,987							18,768,827	
	27-2846152	Covariance Capital Management, Inc.										
		CPF UIR JV Member LLC		3,825,000							3,825,000	
		PC Creekside Village, LLC		(8,175,427)							(8,175,427)	
	45-2632248	Dionysus Properties, LLC		16,017,524			(1,230)				16,016,294	
	98-0580879	DWM Inclusive Finance Equity Fund II		(2,473,224)							(2,473,224)	
	98-0580879	DWM MICROFINANCE EQUITY FUND I		(4,001,279)							(4,001,279)	
	00-0000000	Energy Capital Partners SMA		240,895							240,895	
	04-3718449	Envisage Information Systems, LLC										

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	30-0701953	EPP LFG I, LLC										
	98-0445104	Forum Asian Realty Income L.P.										
	98-0460375	Forum European Realty Income L.P.										
		Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	(1,694,450)	(24,846,444)							(26,540,894)	
		Global Real Estate Debt Partners - Fund II (UK) SCSp	(6,271,722)	4,582,009							(1,689,713)	
	80-0026976	GreenWood Resources, Inc.					(1,016,957)				(1,016,957)	
	35-2567717	Gresham CMS Fund, LLC										
	32-0509812	GreshamQuant Alternative Commodity Absolute Return	(1,338,657)	(2,500,000)							(3,838,657)	
		Growth Capital Fund I, LP		(2,693,100)							(2,693,100)	
		Growth Capital Fund II, L.P.										
	47-1208361	GTR Investor Fund GP										
		HVPG JCBX Portfolio										
	27-4149157	Infra Alpha, LLC	(63,067)				(1,230)				(64,297)	
	85-4309290	LA Teak Holdings LLC		2,610,000							2,610,000	
	84-2323824	Landed Educator Retention Fund, LP	(889,392)	253,032							(636,359)	
	47-4169877	Lewis & Clark Timberlands, LP	(14,269,822)	28,930,182			(12,474)				14,647,886	
	27-2007833	Liberty M & R SPV II, LP										
		Mansilla Participacoes LTDA	(105,393,947)	(24,252,158)			(16,630)				(129,662,735)	
		Millennia Affordable Housing JV										
		MM Funding, LLC										
	47-0902011	MyVest Corporation					5,418,358				5,418,358	
		NBPT Aggregator LLC		2,652,467							2,652,467	
	11-3034756	ND Properties, Inc.	(26,370,618)	63,864,700			(28,424,492)				9,069,589	
		New Jersey Affordable Housing Portfolio I										
		New York City Property Fund LP	(651,880)	71,253,070							70,601,190	
	84-2320652	NGFF Holdco LLC	(12,753,876)	36,774,047			(10,601)				24,009,570	
	46-2031403	NRFC Inception IV, LP		(3,556,748)							(3,556,748)	
	46-2062147	NRFC Inception V, LP		(1,119,571)							(1,119,571)	
	83-4307097	Nuveen Agribusiness Fund III, LP	(244,710)	9,540,621							9,295,911	
	86-3216052	Nuveen Ag Infrastructure Fund LP	(123,553)	38,762,854							38,639,301	
	45-4288013	Nuveen Alternatives Advisors, LLC		(125,000,000)							(125,000,000)	
		Nuveen CLO Issuance Fund LP		45,875,954							45,875,954	
		Nuveen Investments Canada Co.					(475,958)				(475,958)	
	47-1563437	Nuveen Finance Company, LLC		(22,000,000)							(22,000,000)	
		Nuveen Global Impact Fund LP		21,661,824							21,661,824	
	83-4357309	Nuveen High Yield Municipal Opportunities Fund LP	(2,432,538)	(25,458,839)							(27,891,377)	
	81-3425820	Nuveen Holdings 1, Inc.					(110,937,419)				(110,937,419)	
		Nuveen Hong Kong LTD										
		Nuveen UK		(2,283,987)							(2,283,987)	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Nuveen CP (Greenworks)		128,070,213							128,070,213	
		Nuveen Imajn Holdings Member		5,056,905							5,056,905	
	36-3817266	Nuveen Investments, Inc.		(399,000,000)							(399,000,000)	
		Nuveen Japan Co. Ltd.										
	86-2550983	Nuveen Opportunistic Strategies LLC		58,110,059							58,110,059	
	81-2429791	Nuveen RE US Strategic Industrial Fund	(81,565,817)	(18,582,657)							(100,148,474)	
		Nuveen RE US Strategic Industrial Fund II		6,987,399							6,987,399	
	47-1595484	Nuveen, LLC	(500,000,000)				(305,369,992)				(805,369,992)	
		Nuveen Municipal Opportunities Fund LP	(1,034,386)								(1,034,386)	
	81-3407371	Nuveen Services, LLC										
	26-4750562	Occator Agricultural Properties, LLC	(11,471,460)	4,768,412			(2,270,100)				(8,973,148)	
	13-1624203	Otto's South Vineyard LLC	(10,879,264)	12,448,749							1,569,485	
	26-4248579	Oleum Holding Company, Inc.		(136,202,016)			(9,700)				(136,211,716)	
	82-0631410	Permian Investor Asset Manager LLC		(615,860)			(40,498)				(656,359)	
	26-3821015	Pinnacle Third Avenue, LP										
		Potomac Vista										
	00-0000000	Primary Residential Individual Mortgage Entity Trust	(6,342,435)	(161,455,947)	(271,974,969)						(439,773,351)	
	82-5349340	RAHF IV Shore Hill Member, LLC		149	13,864,887						13,865,036	
	45-2792614	Renewable Timber Europe, LLC		1,150,000			(430)				1,149,570	
	61-1640765	Renewable Timber Resources LLC					(430)				(430)	
	00-0000000	REP Coinvest III TEC, L.P.		2,280,996							2,280,996	
	11-3564797	RT Tri State LLC										
	46-3007720	SBMC Holdings LLC										
	03-0543113	Siguler Guff Third Avenue, L.P.	(189,436)	(191,682)							(381,119)	
		TCAM Global Australia Pty Ltd.					(958,050)				(958,050)	
		TCAM Global UK Limited					(4,619,489)				(4,619,489)	
	47-2092098	T-C 101 Miller Street Holding Company LLC										
	46-3922951	T-C 20 Hunter Street (US) LLC										
	81-2525521	T-C 400 Montgomery LLC										
	27-4123754	T-C 685 Third Avenue Member LLC										
	46-4969690	T-C 699 Bourke Street LLC										
	81-2490530	T-C Australia RE Holdings I, LLC		46,706,002							46,706,002	
	47-2363168	T-C Europe Holding, Inc.		2,060,372			(644)				2,059,728	
	47-2369576	T-C Europe LP		203,976,864			(63,710)				203,913,154	
	45-2877772	T-C GA Real Estate Holdings LLC	(43,412,675)	(26,123,982)			(757,532)				(70,294,190)	
	47-1886721	T-C HV Member LLC										
	46-4567368	T-C JK I LLC	(944,349)	(44,614)			(36,368)				(1,025,330)	
	46-4587620	T-C JK II LLC	(907,315)	(42,836)			(34,942)				(985,094)	
	47-4095803	T-C Lux Fund Holdings LLC	(9,277,310)	973,400							(8,303,910)	
	47-1954609	T-C Mt. Ommaney Centre Holding Company LLC		(194,711)							(194,711)	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	81-4583865	T-C MV Member LLC	(15,578,185)	(1,965,956)							(17,544,141)	
		T-C MV Member II LLC	(2,712,403)	60,131,783							57,419,380	
	82-1023309	T-C Permian Investor LLC										
	46-3007720	T-C SBMC Joint Venture LLC	(189,757)	190,252							495	
	20-8309570	T-C SMA I LLC										
	36-4620008	T-C SMA II LLC	(2,193,762)								(2,193,762)	
	81-2676934	T-C UK RE Holdings I LLC		(24,976,377)							(24,976,377)	
	47-3148337	T-C US Super Regional Mall Fund LP										
	47-5379777	T-C Waterford Blue Lagoon GP LLC	(180,163)	(252,415)							(432,578)	
	47-5375805	T-C Waterford Blue Lagoon LLC	(10,962,636)	(13,207,888)							(24,170,524)	
	47-0974399	TCGA II Investor Fund GP LLC										
	45-5139523	TCGA Investor Fund GP LLC										
	27-1858182	T-CSMA III, LLC										
	13-3760073	Teachers Advisors, Inc.		(310,000,000)			(97,474,511)				(407,474,511)	
	13-3752992	Nuveen Securities, LLC					(19,465,381)				(19,465,381)	
	81-2146865	TEFF Holdco LLC		24,048,596			(430)				24,048,166	
	82-2225812	TGA APAC Fund Holdings LLC	(5,176,518)	2,085,128							(3,091,390)	
		TGA ASI Eagles Landing Investor Member LLC		16,052,382							16,052,382	
	86-3673675	TGA ASI Monte Vista Investor Member LLC	(313,567)	11,150,751							10,837,184	
	86-2376987	TGA ASI Riverstone Investor Member LLC	(107,911)	24,925,398	4,070,229						28,887,716	
	87-3063209	TGA ASI Sage Investor Member LLC		2,202,650							2,202,650	
	84-4376282	TGA Central Square Investor Member LLC		8,817,178			(31,994)				8,785,183	
	83-0780652	TGA Connection at Athens Investor Member LLC		(2,705,424)			(44,274)				(2,749,697)	
	85-1065983	TGA Creekside Village Investor Member LLC		(237,319)	8,355,305						8,117,986	
		TGA EastRidge Investor Member LLC	(3,095,640)	3,122,611			(57,148)				(30,177)	
		TGA European RE Holdings I LLC		56,530,334							56,530,334	
		TGA FC Investor Member LLC		(8,184,841)			(87,145)				(8,271,986)	
	81-3602072	TGA Japan Holdings, LLC										
	84-4376472	TGA JL II Investor Member LLC		(12,796,537)	12,796,718						181	
	87-1280436	TGA JL III CT Investor Member LLC		421,998	1,900,000						2,321,998	
	84-3718861	TGA JL Investor Member LLC		(21,805,567)	24,753,488						2,947,921	
	85-1292481	TGA JL MCF Investor Member LLC		(183,587)	25,396,565						25,212,978	
	85-4075985	TGA Lakes at Indian Creek Investor Member LLC	(184,757)	185,789	14,360,141						14,361,172	
	87-3398451	TGA Los Tres Investor Member LLC		25,198,940							25,198,940	
		TGA Maryland Farms Holdings LLC	(487,964)	(796,511)							(1,284,475)	
	84-2765297	TGA MH Investor Member LLC	(2,389,294)	(37,299,545)	53,182,728						13,493,890	
	86-2908291	TGA MH III Investor Member LLC		4,200,704							4,200,704	
	82-1169084	TGA MKP Member LLC	(8,128,270)								(8,128,270)	
	81-4232788	TGA Montague Investor Member LLC		68,134			(29,049)				39,086	
	81-3542251	TGA Montrose Residences Member LLC		1,115,157			(83,171)				1,031,986	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	83-1916152	TGA MS Self Storage Investor Member LLC		(4,337,279)			(139,613)				(4,476,891)	
	83-4139835	TGA NJCAHP Investor Member LLC	(1,094,599)	(49,948,391)	47,503,549						(3,539,441)	
	85-2859128	TGA NYCAHP I Investor Member LLC		181	31,530,580						31,530,761	
	84-4574378	TGA NJCAHP II Investor Member LLC		(13,100,738)	13,487,490						386,753	
	87-3029971	TGA PC Charleston Club Investor Member LLC		18,219,082							18,219,082	
	85-3076626	TGA PC MCF Investor Member LLC	(115,900)	67,880,963	9,918,300						77,683,363	
	87-2112453	TGA PC Richmond Investor Member LLC		63,327,932							63,327,932	
	85-2863856	TGA Sparrow Investor LLC		78,832,304			(69,425)				78,762,880	
	83-2063402	TGA SP-MPC Housing Investor Member LLC		17,323,653			(120,048)				17,203,604	
	86-1741788	TGA SS Self Storage Portfolio Inv Mbr LLC	(990,130)	140,509,872			(86,803)				139,432,939	
		TGA TCA Durham Logistics Ctr Inv Mbr LLC		2,386,045			(4,408)				2,381,638	
		TGA The Warehouse at CH Investor Member LLC		(1,069,304)			(20,708)				(1,090,011)	
	86-1749539	TGA The Warehouse at CH II Inv Mbr LLC		9,701,330			(3,627)				9,697,703	
		TGA The Yield Investor Member LLC		13,782,552							13,782,552	
		TGA UMH Properties Investor Member LLC		13,432,487							13,432,487	
	81-1467545	TGAM Agribusiness Fund LP	(36,582,407)	(4,625,770)			(8,113)				(41,216,290)	
	20-4410108	The TAP CommodityBuilder Fund, LLC										
	27-4871720	The TAP Fund LLC										
		THRE Global Cities Advisors, LLC										
	26-2748598	THRE Global Investments, LLC		76,998,709							76,998,709	
	81-2429791	THRE US Strategic Industrial Fund										
	46-3870972	TIAA Alternative Holdings, LLC										
		TIAA-Cref Insurance Agency, LLC					(2,382,661)				(2,382,661)	
	13-4173396	TIAA CMBS I, LLC	(1,908,000)				(1,450)				(1,909,450)	
	47-4570655	TIAA Diversified Public Investments LLC					(157,354)				(157,354)	
		TIAA Endowment & Philanthropic Serv (TEPS)					(39,126,035)				(39,126,035)	
	90-0615674	TIAA FSB Holdings, Inc.		15,000,000			(244,081,438)				(229,081,438)	
	81-1241294	TIAA GBS Holdings, LLC		5,000			(4,085,327)				(4,080,327)	
	27-5551198	TIAA Global Ag Holdco, LLC	(18,864,830)	(4,547,585)			(35,873)				(23,448,288)	
	46-2860100	TIAA Global Equity Income, LLC		(341,425)							(341,425)	
	26-3594208	TIAA Global Public Investments, LLC	(81,680,049)	56,531,702			(1,338,130)				(26,486,477)	
	46-2881813	TIAA GTR HoldCo LLC		6,100,000			(430)				6,099,570	
		TIAA Henderson Real Estate Ltd										
	45-3479281	TIAA Infrastructure Investments, LLC	(5,931,651)	40,714,839			(2,624,906)				32,158,282	
	45-2665869	TIAA Oil & Gas Investments, LLC		1,725			(296,207)				(294,482)	
	11-3519531	TIAA Realty LLC	(2,080,375)	(2,408,021)			(143,834)				(4,632,230)	
	13-4154803	TIAA SF One LLC										
	81-2755014	TIAA SMA Strategies, LLC	(21,223)	(439,941)							(461,164)	
	85-3343718	TIAA Shared Services, LLC		340,200,000			(404,738,955)				(64,538,955)	
	45-3030923	TIAA Stonepeak Fund I, LLC	(25,047,629)	(77,274,095)			(1,016,118)				(103,337,842)	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	45-3029655	TIAA Stonepeak Investments II, LLC	(25,823,267)				(438,653)				(26,261,920)	
	45-3164600	TIAA Super Regional Mall Member Sub LLC	(900,801)	(10,196,198)							(11,096,999)	
	45-1286386	TIAA Syngas, LLC	(5,451,019)	43,755			(183,359)				(5,590,623)	
	13-4040842	TIAA Timberlands I, LLC	(15,289,605)	(15,920,395)			(740)				(31,210,740)	
	13-4085431	TIAA Timberlands II, LLC	(5,655,824)	(944,176)			(828)				(6,600,828)	
	20-8892977	TIAA Union Place Phase I LLC	(624,907)	(1,575,163)			(49,906)				(2,249,976)	
	45-4486211	TIAA Wind Investments LLC	(11,804,496)	129,990			(1,826,185)				(13,500,691)	
	27-1870080	TIAA-CPPIB Commercial Mortgage Company, L.P.										
	45-4288013	TIAA-CREF Alternatives Advisors, LLC										
	45-4288091	TIAA-CREF Alternatives Services, LLC										
	26-3561447	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	(5,634,169)	(2,321,654)							(7,955,823)	
	13-3905273	TIAA-CREF Asset Management LLC										
	55-0856733	TIAA-CREF Individual & Institutional Services, LLC		100,000,000			(774,237,837)				(674,237,837)	
	13-3586142	TIAA-CREF Investment Management, LLC					(52,996,087)				(52,996,087)	
	13-3917848	TIAA-CREF Life Insurance Company	(81,600,000)				(78,934,586)				(160,534,586)	
	20-8384004	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)										
	20-5591124	TIAA-CREF Redwood, LLC										
	13-4026557	TIAA-CREF Tuition Financing, Inc.		45,000,000			(55,108,409)				(10,108,409)	
	13-3550737	T-Investment Properties Corp.										
		U.S. Cities Industrial Fund LP	(10,115,003)								(10,115,003)	
		U.S. Cities Multifamily Fund LP	(2,865,883)	39,583,894							36,718,011	
		U.S. Cities Office Fund LP	(853,641)	76,086,957							75,233,316	
		U.S. Cities Retail Fund LP										
		U.S. Core-Plus Real Estate Debt Fund LP	(8,936,145)	32,444,253							23,508,108	
		Villas at Langley JV										
	00-0000000	UK PPP Investments LP		(2,840,930)			(436)				(2,841,366)	
	27-3416812	Westchester Group Investment Management Holding Company, Inc.										
	37-1193972	Westchester Group Investment Management Operating Company, Inc.		(9,000,000)							(9,000,000)	
	27-3417683	Westchester Group Investment Management, Inc.					(7,578,010)				(7,578,010)	
		Western A East Mezz LLC	(3,003,586)	3,003,586								
		Western A Midwest TN, LLC		2,800							2,800	
	20-8150881	Whitman JFK JV LLC										
	83-1931152	WINSLOW GROWTH CAPITAL FUND I, L.P.										
	83-1931152	WINSLOW GROWTH CAPITAL FUND II, L.P.	(1,005,533)	19,622,538							18,617,005	
	51-0141732	WRC Properties LLC										
	00-0000000	Ziemia Fund		(3,322,483)							(3,322,483)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Teachers Insurance and Annuity Association of America	TIAA Board of Governors	100.000	NO	TIAA Board of Governors	Teachers Insurance and Annuity Association of America	100.000	NO
TIAA-CREF Life Insurance Company	Teachers Insurance and Annuity Association of America	100.000	NO	TIAA Board of Governors	Teachers Insurance and Annuity Association of America	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	SEE EXPLANATION
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	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 by March 1?	NO
20.	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 by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	YES
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10.
11.
12. The Company is not a U.S. branch of a Non-U.S. Insurer.
13.
16.
17.
18.
19.
20.
21.
22.
25.
27.
28.
30.
31.
32.
33.
38.
40.
41.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



13. Participating Opinion for Exhibit 5 [Document Identifier 371]



16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



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



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



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



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



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



25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



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



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



33. Relief from the Requirements for Audit Committees [Document Identifier 226]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
09.304. Other Services Fees	1,463,315				418		1,463,733
09.305. Equipment Maintenance	123,913				845		124,757
09.306. GFA Administration	53,421						53,421
09.307. Agency Fees	12,495				(221)		12,274
09.308. Standard Reimbursements	(37,080)		(121,040)		(4,460)		(162,580)
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	1,616,062		(121,040)		(3,418)		1,491,605

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	222,553,228	1.757	222,553,228		222,553,228	1.757
	1.02 All other governments	57,755,193	0.456	57,755,193		57,755,193	0.456
	1.03 U.S. states, territories and possessions, etc. guaranteed	29,754,175	0.235	29,754,175		29,754,175	0.235
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	37,235,394	0.294	37,235,394		37,235,394	0.294
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,002,809,066	7.915	1,002,809,066		1,002,809,066	7.915
	1.06 Industrial and miscellaneous	11,074,020,506	87.409	11,074,020,506		11,074,020,506	87.409
	1.07 Hybrid securities	13,725,012	0.108	13,725,012		13,725,012	0.108
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans		0.000				0.000
	1.11 Total long-term bonds	12,437,852,574	98.174	12,437,852,574		12,437,852,574	98.174
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	10,022,110	0.079	10,022,110		10,022,110	0.079
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	10,022,110	0.079	10,022,110		10,022,110	0.079
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks		0.000				0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages		0.000				0.000
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans		0.000				0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income		0.000				0.000
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate		0.000				0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(5,195,529)	(0.041)	(5,195,529)		(5,195,529)	(0.041)
	6.02 Cash equivalents (Schedule E, Part 2)	170,998,870	1.350	170,998,870		170,998,870	1.350
	6.03 Short-term investments (Schedule DA)	96,343	0.001	96,343		96,343	0.001
	6.04 Total cash, cash equivalents and short-term investments	165,899,684	1.309	165,899,684		165,899,684	1.309
7.	Contract loans	44,839,263	0.354	44,839,263		44,839,263	0.354
8.	Derivatives (Schedule DB)		0.000				0.000
9.	Other invested assets (Schedule BA)	4,644,705	0.037	4,644,705		4,644,705	0.037
10.	Receivables for securities	5,907,588	0.047	5,907,588		5,907,588	0.047
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	12,669,165,924	100.000	12,669,165,924		12,669,165,924	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,666,857
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		1,413
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		23,565
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,644,705
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,644,705

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		11,168,488,129
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,551,001,837
3.	Accrual of discount		4,717,719
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	1,439,228	
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		1,439,228
5.	Total gain (loss) on disposals, Part 4, Column 19		15,882,448
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,287,505,318
7.	Deduct amortization of premium		11,452,518
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,047,991	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		1,047,991
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		6,351,167
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		12,447,874,701
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		12,447,874,701

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	222,553,228	225,944,576	223,837,041	219,222,270
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	57,755,192	61,871,307	57,587,922	58,006,060
	4.	Totals	280,308,420	287,815,883	281,424,963	277,228,330
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	29,754,175	32,383,156	29,670,945	29,815,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	37,235,394	38,484,637	37,173,680	37,400,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,002,809,066	1,038,957,713	1,004,438,075	993,766,164
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	9,219,729,572	9,815,098,957	9,215,423,051	9,216,679,004
	9.	Canada	422,592,839	447,753,958	422,636,383	421,025,000
	10.	Other Countries	1,445,423,116	1,508,523,868	1,444,226,423	1,449,635,374
	11.	Totals	11,087,745,527	11,771,376,783	11,082,285,857	11,087,339,378
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	12,437,852,582	13,169,018,172	12,434,993,520	12,425,548,872
PREFERRED STOCKS	14.	United States	10,022,110	10,022,110	8,582,882	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	10,022,110	10,022,110	8,582,882	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	10,022,110	10,022,110	8,582,882	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals				
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks				
	26.	Total Stocks	10,022,110	10,022,110	8,582,882	
	27.	Total Bonds and Stocks	12,447,874,692	13,179,040,282	12,443,576,402	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	124,071,815	89,886,068	37,444,560	53,691,226	1,055,510	XXX	306,149,179	2.4	468,275,632	4.1	306,149,179	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	124,071,815	89,886,068	37,444,560	53,691,226	1,055,510	XXX	306,149,179	2.4	468,275,632	4.1	306,149,179	
2. All Other Governments												
2.1 NAIC 1	909,103	43,333,566	6,687,931		6,824,593	XXX	57,755,193	0.5	64,256,863	0.6	14,963,423	42,791,770
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	909,103	43,333,566	6,687,931		6,824,593	XXX	57,755,193	0.5	64,256,863	0.6	14,963,423	42,791,770
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,492,042	1,315,000	1,000,000	17,947,133		XXX	27,754,175	0.2	27,741,882	0.2	27,754,175	
3.2 NAIC 2				2,000,000		XXX	2,000,000	0.0	2,000,000	0.0	2,000,000	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	7,492,042	1,315,000	1,000,000	19,947,133		XXX	29,754,175	0.2	29,741,882	0.3	29,754,175	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			10,105,000	24,130,394	3,000,000	XXX	37,235,394	0.3	8,207,218	0.1	37,235,394	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			10,105,000	24,130,394	3,000,000	XXX	37,235,394	0.3	8,207,218	0.1	37,235,394	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	196,195,509	202,701,731	259,088,850	214,394,044	215,044,567	XXX	1,087,424,701	8.6	1,077,648,186	9.4	1,082,904,065	4,520,636
5.2 NAIC 2		1,277,047		1,606,573		XXX	2,883,620	0.0	3,256,420	0.0	2,883,620	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	196,195,509	203,978,778	259,088,850	216,000,617	215,044,567	XXX	1,090,308,321	8.6	1,080,904,606	9.5	1,085,787,685	4,520,636

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	294,095,350	1,646,685,204	2,552,086,827	461,394,505	1,326,764,330	XXX	6,281,026,216	49.8	5,671,047,129	49.7	4,643,612,705	1,637,413,511
6.2 NAIC 2	61,937,090	1,000,162,268	2,426,636,863	388,046,340	915,926,013	XXX	4,792,708,574	38.0	4,077,736,687	35.7	4,016,935,469	775,773,105
6.3 NAIC 3						XXX			5,073,220	0.0		
6.4 NAIC 4						XXX						
6.5 NAIC 5	28,026	123,467	134,232			XXX	285,725	0.0	405,640	0.0	285,725	
6.6 NAIC 6						XXX						
6.7 Totals	356,060,466	2,646,970,939	4,978,857,922	849,440,845	2,242,690,343	XXX	11,074,020,515	87.8	9,754,262,676	85.4	8,660,833,899	2,413,186,616
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2					13,725,012	XXX	13,725,012	0.1	13,725,012	0.1	13,725,012	
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					13,725,012	XXX	13,725,012	0.1	13,725,012	0.1	13,725,012	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 622,763,819	1,983,921,569	2,866,413,168	771,557,302	1,552,689,000		7,797,344,858	61.8	XXX	XXX	6,112,618,941	1,684,725,917
11.2 NAIC 2	(d) 61,937,090	1,001,439,315	2,426,636,863	391,652,913	929,651,025		4,811,317,206	38.2	XXX	XXX	4,035,544,101	775,773,105
11.3 NAIC 3	(d)								XXX	XXX		
11.4 NAIC 4	(d)								XXX	XXX		
11.5 NAIC 5	(d) 28,026	123,467	134,232				(c) 285,725	0.0	XXX	XXX	285,725	
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	684,728,935	2,985,484,351	5,293,184,263	1,163,210,215	2,482,340,025		(b) 12,608,947,789	100.0	XXX	XXX	10,148,448,767	2,460,499,022
11.8 Line 11.7 as a % of Col. 7	5.4	23.7	42.0	9.2	19.7		100.0	XXX	XXX	XXX	80.5	19.5
12. Total Bonds Prior Year												
12.1 NAIC 1	817,065,345	1,934,487,628	2,349,784,581	679,184,518	1,536,654,838		XXX	XXX	7,317,176,910	64.1	5,910,419,565	1,406,757,345
12.2 NAIC 2	136,609,795	753,591,508	1,913,810,873	408,010,446	884,695,497		XXX	XXX	4,096,718,119	35.9	3,535,745,989	560,972,130
12.3 NAIC 3	3,074,507	1,998,713					XXX	XXX	5,073,220	0.0	5,073,220	
12.4 NAIC 4							XXX	XXX				
12.5 NAIC 5	29,681	130,762	194,266	50,931			XXX	XXX	(c) 405,640	0.0	405,640	
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	956,779,328	2,690,208,611	4,263,789,720	1,087,245,895	2,421,350,335		XXX	XXX	(b) 11,419,373,889	100.0	9,451,644,414	1,967,729,475
12.8 Line 12.7 as a % of Col. 9	8.4	23.6	37.3	9.5	21.2		XXX	XXX	100.0	XXX	82.8	17.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	447,699,855	1,309,141,402	2,233,568,748	714,135,432	1,408,073,505		6,112,618,942	48.5	5,910,419,565	51.8	6,112,618,942	XXX
13.2 NAIC 2	46,623,113	802,738,104	2,091,920,399	296,353,539	797,908,945		4,035,544,100	32.0	3,535,745,989	31.0	4,035,544,100	XXX
13.3 NAIC 3									5,073,220	0.0		XXX
13.4 NAIC 4												XXX
13.5 NAIC 5	28,026	123,467	134,232				285,725	0.0	405,640	0.0	285,725	XXX
13.6 NAIC 6												XXX
13.7 Totals	494,350,994	2,112,002,973	4,325,623,379	1,010,488,971	2,205,982,450		10,148,448,767	80.5	9,451,644,414	82.8	10,148,448,767	XXX
13.8 Line 13.7 as a % of Col. 7	4.9	20.8	42.6	10.0	21.7		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.9	16.8	34.3	8.0	17.5		80.5	XXX	XXX	XXX	80.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	175,063,964	674,780,167	632,844,420	57,421,870	144,615,495		1,684,725,916	13.4	1,406,757,345	12.3	XXX	1,684,725,916
14.2 NAIC 2	15,313,977	198,701,211	334,716,464	95,299,374	131,742,080		775,773,106	6.2	560,972,130	4.9	XXX	775,773,106
14.3 NAIC 3											XXX	
14.4 NAIC 4											XXX	
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	190,377,941	873,481,378	967,560,884	152,721,244	276,357,575		2,460,499,022	19.5	1,967,729,475	17.2	XXX	2,460,499,022
14.8 Line 14.7 as a % of Col. 7	7.7	35.5	39.3	6.2	11.2		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	6.9	7.7	1.2	2.2		19.5	XXX	XXX	XXX	XXX	19.5

(a) Includes $ 2,441,499,021 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 2,990,949 current year of bonds with Z designations and $ ..... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 171,095,213 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	119,263,862	62,395,961	6,949,833	7,257,643		XXX	195,867,299	1.6	353,398,984	3.1	195,867,298	1
1.02 Residential Mortgage-Backed Securities	2,792,668	18,548,590	17,041,182	27,479,857	1,055,510	XXX	66,917,807	0.5	69,445,896	0.6	66,917,807	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	2,015,285	8,941,517	13,453,546	18,953,726		XXX	43,364,074	0.3	45,430,752	0.4	43,364,074	
1.05 Totals	124,071,815	89,886,068	37,444,561	53,691,226	1,055,510	XXX	306,149,180	2.4	468,275,632	4.1	306,149,179	1
2. All Other Governments												
2.01 Issuer Obligations	909,103	43,333,566	6,687,931		6,824,593	XXX	57,755,193	0.5	64,256,863	0.6	14,963,423	42,791,770
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	909,103	43,333,566	6,687,931		6,824,593	XXX	57,755,193	0.5	64,256,863	0.6	14,963,423	42,791,770
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	7,492,042	1,315,000	1,000,000	19,947,133		XXX	29,754,175	0.2	29,741,882	0.3	29,754,175	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	7,492,042	1,315,000	1,000,000	19,947,133		XXX	29,754,175	0.2	29,741,882	0.3	29,754,175	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			10,105,000	24,130,394	3,000,000	XXX	37,235,394	0.3	8,207,218	0.1	37,235,394	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			10,105,000	24,130,394	3,000,000	XXX	37,235,394	0.3	8,207,218	0.1	37,235,394	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	92,509,231	5,656,340	180,201,960	199,273,786	204,199,651	XXX	681,840,968	5.4	457,752,808	4.0	677,320,331	4,520,637
5.02 Residential Mortgage-Backed Securities	103,686,278	198,322,438	78,886,891	16,726,831	10,844,916	XXX	408,467,354	3.2	623,151,799	5.5	408,467,354	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	196,195,509	203,978,778	259,088,851	216,000,617	215,044,567	XXX	1,090,308,322	8.6	1,080,904,607	9.5	1,085,787,685	4,520,637
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	256,960,197	2,301,506,637	4,424,324,476	810,675,652	2,210,742,720	XXX	10,004,209,682	79.3	8,946,910,641	78.3	8,061,505,915	1,942,703,767
6.02 Residential Mortgage-Backed Securities	23,428,635	34,443,027	483,322		48,970	XXX	58,403,954	0.5	37,557,672	0.3	1,083,405	57,320,549
6.03 Commercial Mortgage-Backed Securities	2,396,852	91,747,962	460,905,326	18,993,480	28,774,209	XXX	602,817,829	4.8	326,225,130	2.9	458,029,355	144,788,474
6.04 Other Loan-Backed and Structured Securities	73,274,782	219,273,314	93,144,798	19,771,713	3,124,443	XXX	408,589,050	3.2	443,569,233	3.9	140,215,224	268,373,826
6.05 Totals	356,060,466	2,646,970,940	4,978,857,922	849,440,845	2,242,690,342	XXX	11,074,020,515	87.8	9,754,262,676	85.4	8,660,833,899	2,413,186,616
7. Hybrid Securities												
7.01 Issuer Obligations					13,725,012	XXX	13,725,012	0.1	13,725,012	0.1	13,725,012	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals					13,725,012	XXX	13,725,012	0.1	13,725,012	0.1	13,725,012	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Total Bonds Current Year												
11.01 Issuer Obligations	477,134,435	2,414,207,504	4,629,269,200	1,061,284,608	2,438,491,976	XXX	11,020,387,723	87.4	XXX	XXX	9,030,371,548	1,990,016,175
11.02 Residential Mortgage-Backed Securities	129,907,581	251,314,055	96,411,395	44,206,688	11,949,396	XXX	533,789,115	4.2	XXX	XXX	476,468,566	57,320,549
11.03 Commercial Mortgage-Backed Securities	2,396,852	91,747,962	460,905,326	18,993,480	28,774,209	XXX	602,817,829	4.8	XXX	XXX	458,029,355	144,788,474
11.04 Other Loan-Backed and Structured Securities	75,290,067	228,214,831	106,598,344	38,725,439	3,124,443	XXX	451,953,124	3.6	XXX	XXX	183,579,298	268,373,826
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
11.08 Totals	684,728,935	2,985,484,352	5,293,184,265	1,163,210,215	2,482,340,024		12,608,947,791	100.0	XXX	XXX	10,148,448,767	2,460,499,024
11.09 Line 11.08 as a % of Col. 7	5.4	23.7	42.0	9.2	19.7		100.0	XXX	XXX	XXX	80.5	19.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	711,490,400	2,112,700,952	3,704,477,717	940,953,935	2,404,370,404	XXX	XXX	XXX	9,873,993,408	86.5	8,245,955,852	1,628,037,556
12.02 Residential Mortgage-Backed Securities	170,005,044	287,501,166	145,159,129	110,510,097	16,979,931	XXX	XXX	XXX	730,155,367	6.4	693,927,499	36,227,868
12.03 Commercial Mortgage-Backed Securities	21,544,490	5,061,063	299,619,577			XXX	XXX	XXX	326,225,130	2.9	304,680,640	21,544,490
12.04 Other Loan-Backed and Structured Securities	53,739,394	284,945,431	114,533,298	35,781,862		XXX	XXX	XXX	488,999,985	4.3	207,080,422	281,919,563
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
12.08 Totals	956,779,328	2,690,208,612	4,263,789,721	1,087,245,894	2,421,350,335		XXX	XXX	11,419,373,890	100.0	9,451,644,413	1,967,729,477
12.09 Line 12.08 as a % of Col. 9	8.4	23.6	37.3	9.5	21.2		XXX	XXX	100.0	XXX	82.8	17.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	347,127,588	1,734,713,620	3,852,801,006	929,258,351	2,166,470,984	XXX	9,030,371,549	71.6	8,245,955,852	72.2	9,030,371,549	XXX
13.02 Residential Mortgage-Backed Securities	106,921,255	217,328,923	96,062,304	44,206,688	11,949,396	XXX	476,468,566	3.8	693,927,499	6.1	476,468,566	XXX
13.03 Commercial Mortgage-Backed Securities	2,068,789	90,340,271	323,996,090	14,062,134	27,562,071	XXX	458,029,355	3.6	304,680,640	2.7	458,029,355	XXX
13.04 Other Loan-Backed and Structured Securities	38,233,362	69,620,159	52,763,978	22,961,799		XXX	183,579,298	1.5	207,080,422	1.8	183,579,298	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	494,350,994	2,112,002,973	4,325,623,378	1,010,488,972	2,205,982,451		10,148,448,768	80.5	9,451,644,413	82.8	10,148,448,768	XXX
13.09 Line 13.08 as a % of Col. 7	4.9	20.8	42.6	10.0	21.7		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.9	16.8	34.3	8.0	17.5		80.5	XXX	XXX	XXX	80.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	130,006,847	679,493,884	776,468,194	132,026,257	272,020,992	XXX	1,990,016,174	15.8	1,628,037,556	14.3	XXX	1,990,016,174
14.02 Residential Mortgage-Backed Securities	22,986,326	33,985,132	349,091			XXX	57,320,549	0.5	36,227,868	0.3	XXX	57,320,549
14.03 Commercial Mortgage-Backed Securities	328,063	1,407,691	136,909,236	4,931,346	1,212,138	XXX	144,788,474	1.1	21,544,490	0.2	XXX	144,788,474
14.04 Other Loan-Backed and Structured Securities	37,056,705	158,594,672	53,834,366	15,763,640	3,124,443	XXX	268,373,826	2.1	281,919,563	2.5	XXX	268,373,826
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	190,377,941	873,481,379	967,560,887	152,721,243	276,357,573		2,460,499,023	19.5	1,967,729,477	17.2	XXX	2,460,499,023
14.09 Line 14.08 as a % of Col. 7	7.7	35.5	39.3	6.2	11.2		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.5	6.9	7.7	1.2	2.2		19.5	XXX	XXX	XXX	XXX	19.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	3,385,093	3,385,093			
2. Cost of short-term investments acquired	1,037,467	1,037,467			
3. Accrual of discount	33	33			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	21	21			
6. Deduct consideration received on disposals	4,241,178	4,241,178			
7. Deduct amortization of premium	85,093	85,093			
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)	96,343	96,343			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	96,343	96,343			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	247,683,592	247,683,592		
2. Cost of cash equivalents acquired	3,232,367,960	3,232,367,960		
3. Accrual of discount	20,753	20,753		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	4,000	4,000		
6. Deduct consideration received on disposals	3,309,077,435	3,309,077,435		
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)	170,998,870	170,998,870		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	170,998,870	170,998,870		

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
468502-AA-7	JACKSON NATL LIFE INS CO SUBORD			MI	CONVERSION	2.F	12/30/2011		2,828,933	3,196,532	2,651,252		(23,565)				180,185		0.000
592173-AE-8	METROPOLITAN LIFE INS CO SUBORD			DE	CONVERSION	2.F	06/04/2003		1,982,896	2,427,931	1,993,453		1,413				157,413		0.000
2799999. Surplus Debentures, etc - Unaffiliated									4,811,829	5,624,463	4,644,705		(22,152)				337,598		XXX
4899999. Total - Unaffiliated									4,811,829	5,624,463	4,644,705		(22,152)				337,598		XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									4,811,829	5,624,463	4,644,705		(22,152)				337,598		XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ...$ .....

1B 2A ...$ ..... 2B ...$ ..... 2C ...$ .....

1C 3A ...$ ..... 3B ...$ ..... 3C ...$ .....

1D 4A ...$ ..... 4B ...$ ..... 4C ...$ .....

1E 5A ...$ ..... 5B ...$ ..... 5C ...$ .....

1F 6 .....$ .....

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT			1	1.A	2,684,000	109.6120	2,941,978	2,684,000	2,684,000					3.432	3.432	FA	34,799	92,115	12/08/2011	08/15/2036
228027-AB-4	VESSEL MANAGEMENT SERVIC US GOVT GUARANT			1	1.A	4,337,000	109.9240	4,767,382	4,337,000	4,337,000					3.477	3.477	JJ	69,116	150,798	03/28/2012	01/16/2037
29766D-AF-1	ETHIOPIAN LEASING 2012 US GOVT GUARANT			1	1.A	9,872,025	103.1780	10,185,804	9,872,025	9,872,025					2.646	2.655	FMAN	35,554	261,214	06/18/2014	05/12/2026
29766D-AG-9	ETHIOPIAN LEASING 2012 US GOVT GUARANT			1	1.A	4,254,537	103.6440	4,409,573	4,254,537	4,254,537					2.566	2.574	FMAN	14,253	109,171	11/10/2014	08/14/2026
302155-BA-3	EXP IMP IMB				1.A	4,541,555	103.4080	4,696,337	4,541,555	4,541,555					2.628	2.635	FMAN	16,245	28,424	08/17/2021	11/12/2026
30217T-AA-0	EXPORT LEASE TEN CO LLC US GOVT GUARANT				1.A	1,198,802	100.9720	1,264,075	1,251,907	1,234,076		5,042			1.650	2.502	FMAN	3,098	20,656	09/30/2014	05/07/2025
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT			1	1.A	815,962	100.7700	822,246	815,962	815,962					2.754	2.764	JAJO	4,744	22,472	11/10/2010	10/15/2022
59280P-AA-9	MEXICAN AIR FINANCE IV US GOVT GUARANT				1.A	5,197,457	102.7410	5,339,919	5,197,457	5,197,457					2.537	2.545	JAJO	28,570	132,224	07/23/2013	07/13/2025
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	1,440,000	108.4270	1,561,351	1,440,000	1,440,000					3.430	3.430	MN	6,311	49,392	10/13/2010	05/15/2030
690353-VQ-7	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	4,922,259	104.5650	5,146,982	4,922,259	4,922,259					2.610	2.610	AO	27,122	128,471	06/19/2012	04/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	1,285,714	109.0050	1,401,490	1,285,714	1,285,714					3.590	3.606	MJSD	2,051	46,157	07/10/2013	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT			1	1.A	4,250,094	108.5130	4,611,923	4,250,094	4,250,094					3.540	3.556	MJSD	6,687	150,453	07/10/2013	06/15/2030
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT				1.A	3,276,936	112.7580	3,695,017	3,276,936	3,276,936					3.938	3.939	JD	3,943	133,297	09/17/2013	12/20/2032
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT			1	1.A	1,334,124	100.8080	1,340,742	1,330,000	1,330,548		(377)			2.000	1.942	JD	813	26,600	06/26/2012	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS US GOVT GUARANT				1.A	3,750,000	102.0480	3,826,782	3,750,000	3,750,000					2.830	2.830	FA	40,092	106,125	09/10/2013	02/15/2024
71654Q-BP-6	PETROLEOS MEXICANOS US GOVT GUARANT			1	1.A	3,750,000	101.4480	3,804,297	3,750,000	3,750,000					2.290	2.290	FA	32,442	85,875	10/24/2013	02/15/2024
71654Q-BS-0	PETROLEOS MEXICANOS US GOVT GUARANT				1.A	1,723,750	100.0260	1,750,450	1,750,000	1,741,308		2,598			0.474	0.925	JAJO	1,796	9,702	04/16/2015	04/15/2025
742651-DR-0	PRIVATE EXPORT FUNDING US GOVT GUARANT				1.A	15,825,433	101.3630	16,066,111	15,850,000	15,847,686		2,610			2.050	2.067	MN	41,518	324,925	10/10/2012	11/15/2022
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT			1	1.A	4,239,661	101.4840	4,302,562	4,239,661	4,239,661					2.735	2.744	FMAN	19,326	115,955	10/25/2011	08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT				1.A	102,641	100.5950	103,251	102,641	102,641					3.350	3.364	MJSD	229	3,438	06/15/2010	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT			1	1.A	522,589	100.8850	527,212	522,589	522,589					3.030	3.041	FMAN	1,715	15,834	12/01/2010	11/22/2022
79977T-AA-7	SANDALWOOD 2013 LLC US GOVT GUARANT			1	1.A	6,166,484	103.1830	6,362,769	6,166,484	6,166,484					2.836	2.846	JAJO	39,348	174,881	01/06/2014	07/10/2025
79977T-AB-5	SANDALWOOD 2013 LLC US GOVT GUARANT			1	1.A	5,441,015	103.1830	5,614,208	5,441,015	5,441,015					2.897	2.907	JAJO	35,466	157,626	01/09/2014	07/10/2025
876780-AA-5	TAYARRA LTD US GOVT GUARANT			1	1.A	64,468	100.3300	64,680	64,468	64,468					3.628	3.645	FMAN	299	2,339	02/24/2010	02/15/2022
90373R-AA-8	ULANI MSN 35940 LLC US GOVT GUARANT			1	1.A	2,916,667	101.9480	2,973,494	2,916,667	2,916,667					2.227	2.233	FMAN	8,119	64,954	06/11/2013	05/16/2025
912810-EP-9	US TREASURY N/B United States Treasury No 7.12	0			1.A	111,754	107.4380	107,438	100,000	101,050		(881)			7.125	6.141	FA	2,691	6,095	05/09/2016	02/15/2023
912810-EP-9	US TREASURY N/B United States Treasury No 7.12	SD			1.A	670,523	107.4380	644,625	600,000	606,300		(5,287)			7.125	6.141	FA	16,147	36,568	05/09/2016	02/15/2023
912810-EP-9	US TREASURY N/B United States Treasury No 7.12				1.A	8,940,301	107.4380	8,595,000	8,000,000	8,084,006		(70,489)			7.125	6.141	FA	215,299	487,570	05/09/2016	02/15/2023
912810-FA-1	US TREASURY N/B United States Treasury No 6.37				1.A	35,273	127.4300	44,600	35,000	35,097		(14)			6.375	6.316	FA	843	2,231	10/01/1997	08/15/2027
912828-6T-2	US TREASURY N/B United States Treasury No 2.37	0			1.A	103,238	106.5820	106,582	100,000	102,478		(309)			2.375	2.012	MN	308	2,285	06/28/2019	05/15/2029
912828-X4-7	US TREASURY N/B United States Treasury No 1.87	SD			1.A	250,342	100.5680	251,420	250,000	250,023		(71)			1.875	1.846	AO	803	4,688	05/01/2017	04/30/2022
92242V-AB-2	VCK LEASE SA US GOVT GUARANT				1.A	9,107,710	103.1330	9,393,093	9,107,710	9,107,710					2.591	2.591	JAJO	43,919	235,981	06/30/2014	07/24/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						113,132,314	XXX	116,723,393	112,205,681	112,271,346		(67,178)			XXX	XXX	XXX	753,666	3,188,516	XXX	XXX
361708-L6-7	GNMA POOL BX3949			4	1.A	28,017,600	99.9170	27,959,316	27,982,622	28,013,486		(3,053)			1.730	1.712	MON	40,342	484,099	06/26/2020	07/15/2037
3617QU-LJ-0	GNMA POOL BZ0329				1.A	30,999,811	98.4160	30,499,305	30,990,127	30,998,426		(1,295)			1.650	1.646	MON	42,611	511,337	11/04/2020	07/15/2042
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC			4	1.A	8,012,228	106.7980	8,168,887	7,648,915	7,905,896		(47,295)			3.500	2.414	MON	22,309	262,705	12/01/2021	11/20/2048
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						67,029,639	XXX	66,627,508	66,621,664	66,917,808		(51,643)			XXX	XXX	XXX	105,262	1,258,141	XXX	XXX
3617A4-PJ-1	GN A04025			4	1.A	7,542,233	105.0780	7,694,382	7,322,556	7,468,563		(12,320)			3.700	3.338	MON	22,578	270,935	07/09/2015	10/15/2033
36181R-5Z-4	GN AF9864			4	1.A	36,132,855	105.5240	34,899,293	33,072,369	35,895,511		(158,148)			4.250	3.159	MON	117,131	1,405,576	06/25/2020	09/15/2038
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						43,675,088	XXX	42,593,675	40,394,925	43,364,074		(170,468)			XXX	XXX	XXX	139,709	1,676,511	XXX	XXX
0599999. Total - U.S. Government Bonds						223,837,041	XXX	225,944,576	219,222,270	222,553,228		(289,289)			XXX	XXX	XXX	998,637	6,123,168	XXX	XXX
045167-CY-7	ASIAN DEVELOPMENT BANK SR UNSEC		D		1.A FE	14,894,100	103.2290	15,484,410	15,000,000	14,963,423		10,872			2.125	2.204	MS	90,313	318,750	03/12/2015	03/19/2025
14440P-AA-1	CARPINTERO FINANCE LTD GOVT GTD.		D		1.A	2,631,060	101.4770	2,669,926	2,631,060	2,631,060					2.004	2.009	MJSD	1,904	52,719	04/17/2013	09/18/2024
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1.C FE	14,962,950	106.3780	15,956,730	15,000,000	14,982,504		3,709			3.125	3.154	MN	75,521	468,750	04/25/2016	05/03/2026
50048M-BX-7	KOMMUNALBANKEN AS SR UNSEC		D		1.A FE	4,997,750	103.1660	5,158,290	5,000,000	4,999,248		231			2.125	2.130	FA	41,319	106,250	02/04/2015	02/11/2025
501499-AB-3	KUWAIT INTL BOND SR UNSEC		D		1.E FE	6,659,499	108.8910	7,322,920	6,725,000	6,687,931		6,351			3.500	3.617	MS	66,036	235,375	03/13/2017	03/20/2027
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1.D FE	6,630,521	106.4970	7,135,299	6,700,000	6,666,434		6,935			3.250	3.373	JD	17,541	217,750	05/25/2016	06/02/2026
80413T-AC-3	SAUDI INTERNATIONAL BOND SR UNSEC		D		1.F FE	6,812,043	117.1760	8,143,732	6,950,000	6,824,593		2,657			4.500	4.623	AO	56,469	312,750	10/19/2016	10/26/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						57,587,923	XXX	61,871,307	58,006,060	57,755,193		30,755			XXX	XXX	XXX	349,103	1,712,344	XXX	XXX
1099999. Total - All Other Government Bonds						57,587,923	XXX	61,871,307	58,006,060	57,755,193		30,755			XXX	XXX	XXX	349,103	1,712,344	XXX	XXX
13063B-N8-1	CALIFORNIA ST State of California 4.988 04/0			1	1.D FE	10,000,000	105.5080	10,550,798	10,000,000	10,000,000					4.988	4.988	AO	124,700	498,800	03/14/2013	04/01/2039
13063C-NQ-9	CALIFORNIA ST State of California 3.75 10/01			1	1.C FE	4,931,650	107.2900	5,364,494	5,000,000	4,947,133		2,406			3.750	3.840	AO	46,875	187,500	09/24/2014	10/01/2037
20772J-KQ-4	CONNECTICUT ST State of Connecticut 2.551 10/				1.D FE	7,424,295	101.5220	7,614,130	7,500,000	7,492,042		9,887			2.551	2.689	AO	40,391	191,325	07/01/2014	10/15/2022
452152-QW-4	ILLINOIS ST State of Illinois 5.52 04/01/2			1	2.B FE	2,000,000	121.0230	2,420,464	2,000,000	2,000,000					5.520	5.520	AO	27,600	110,400	04/02/2013	04/01/2038
605580-5X-3	MISSISSIPPI ST State of Mississippi 5.245 11/			1	1.C FE	3,000,000	126.4800	3,794,406	3,000,000	3,000,000					5.245	5.245	MN	26,225	157,350	10/21/2010	11/01/2034
605581-CE-5	MISSISSIPPI ST State of Mississippi 3.027 12/			1	1.C FE	1,315,000	106.6870	1,402,933	1,315,000	1,315,000					3.027	3.027	JD	3,317	39,805	08/15/2012	12/01/2025
677521-CV-6	OHIO ST State of Ohio 5.412 09/01/2028			1	1.B FE	1,000,000	123.5930	1,235,931	1,000,000	1,000,000					5.412	5.412	MS	18,040	54,120	02/24/2010	09/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						29,670,945	XXX	32,383,156	29,815,000	29,754,175		12,293			XXX	XXX	XXX	287,148	1,239,300	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						29,670,945	XXX	32,383,156	29,815,000	29,754,175		12,293			XXX	XXX	XXX	287,148	1,239,300	XXX	XXX
240853-EP-2	DEKALB KANE LA SALLE CNTYS ILC			2	1.D FE	1,000,000	101.9860	1,019,857	1,000,000	1,000,000					2.527	2.527	FA	10,319	25,270	02/07/2020	02/01/2030
442331-3D-4	HOUSTON TX City of Houston TX 3.525 03/01				1.D FE	2,380,000	110.5870	2,631,981	2,380,000	2,380,000					3.525	3.525	MS	27,965	83,895	12/20/2017	03/01/2028
442331-3K-8	HOUSTON TX City of Houston TX 3.961 03/01				1.D FE	3,000,000	120.6810	3,620,430	3,000,000	3,000,000					3.961	3.961	MS	39,610	118,830	12/20/2017	03/01/2047
801546-NT-5	SANTA CLARA CNTY CA County of Santa Clara CA 3.25			1	1.B FE	1,773,680	101.0750	2,021,496	2,000,000	1,835,394		8,176			3.250	4.000	FA	27,083	65,000	03/22/2013	08/01/2036
833086-DJ-7	SNOHOMISH CNTY WA SERIES B			2	1.B FE	5,115,000	100.5750	5,144,386	5,115,000	5,115,000					2.150	2.150	JD	9,164		11/10/2021	12/01/2034
833086-DK-4	SNOHOMISH CNTY WA SERIES B			2	1.B FE	5,225,000	100.8670	5,270,285	5,225,000	5,225,000					2.250	2.250	JD	9,797		11/10/2021	12/01/2035
840550-HB-9	S TX CMNTY CLG DIST			2	1.C FE	1,685,000	100.3090	1,690,207	1,685,000	1,685,000					2.459	2.459	FA	5,179		10/15/2021	08/15/2034
960895-ZB-9	WESTMORELAND CNTY PA				1.F FE	3,045,000	100.0330	3,045,998	3,045,000	3,045,000					2.011	2.011	FA	23,984		07/15/2021	08/15/2030
960895-ZC-7	WESTMORELAND CNTY PA				1.F FE	3,680,000	99.8250	3,673,548	3,680,000	3,680,000					2.111	2.111	FA	30,427		07/15/2021	08/15/2031
960895-ZD-5	WESTMORELAND CNTY PA			2	1.F FE	5,045,000	100.4210	5,066,248	5,045,000	5,045,000					2.261	2.261	FA	44,676		07/15/2021	08/15/2032
960895-ZE-3	WESTMORELAND CNTY PA			2	1.F FE	5,225,000	101.4390	5,300,201	5,225,000	5,225,000					2.461	2.461	FA	50,363		07/15/2021	08/15/2033
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						37,173,680	XXX	38,484,637	37,400,000	37,235,394		8,176			XXX	XXX	XXX	278,567	292,995	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						37,173,680	XXX	38,484,637	37,400,000	37,235,394		8,176			XXX	XXX	XXX	278,567	292,995	XXX	XXX
010604-DF-0	ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.72			1	2.A FE	730,000	112.5780	821,823	730,000	730,000					4.722	4.722	AO	8,618	34,471	02/24/2017	10/01/2040
032556-GW-6	ANAHEIM CA HSG & PUBLIC IMPT A SERIES B			2	1.D FE	9,000,000	102.2020	9,198,188	9,000,000	9,000,000					2.542	2.542	AO	57,195	228,780	02/07/2020	10/01/2030
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-1			2	1.C FE	10,845,000	103.0230	11,172,791	10,845,000	10,845,000					3.552	3.551	AO	96,304	385,214	09/20/2019	04/01/2054
13077D-BY-7	CALIFORNIA ST UNIV REVENUE California State Universi 3.89			1	1.D FE	3,000,000	115.0840	3,452,520	3,000,000	3,000,000					3.899	3.899	MN	19,495	116,970	02/09/2017	11/01/2047
13077D-FK-3	CALIFORNIA ST UNIV REVENUE California State Universi 3.65				1.D FE	1,000,000	111.6750	1,116,746	1,000,000	1,000,000					3.653	3.653	MN	6,088	36,530	07/13/2018	11/01/2028
13077D-FL-1	CALIFORNIA ST UNIV REVENUE California State Universi 3.75			2	1.D FE	1,000,000	111.1330	1,111,334	1,000,000	1,000,000					3.753	3.753	MN	6,255	37,530	07/13/2018	11/01/2029
13077D-FR-8	CALIFORNIA ST UNIV REVENUE California State Universi 3.99			2	1.D FE	3,500,000	108.9510	3,813,280	3,500,000	3,500,000					3.998	3.998	MN	23,322	139,930	07/13/2018	11/01/2038
13077D-FS-6	CALIFORNIA ST UNIV REVENUE California State Universi 4.24			2	1.D FE	8,335,000	109.2170	9,103,229	8,335,000	8,335,000					4.248	4.248	MN	59,012	354,071	07/13/2018	11/01/2050
13077D-MS-8	CALIFORNIA ST UNIV REVENUE SERIES D			2	1.D FE	6,095,000	96.3810	5,874,427	6,095,000	6,095,000					1.940	1.940	MN	19,707	132,695	08/27/2020	11/01/2031
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R SERIES E			2	1.G FE	7,818,105	100.2680	7,770,790	7,750,000	7,816,789		(1,316)			3.267	3.161	JJ	45,715		10/22/2021	01/01/2045
160130-BW-9	CHARLESTON CNTY SC SPL SOURCE			2	1.B FE	4,990,000	101.2890	5,054,341	4,990,000	4,990,000					2.472	2.472	JD	14,734		11/05/2021	12/01/2034
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALES SERIES B				1.C FE	1,005,000	111.0520	1,116,073	1,005,000	1,005,000					3.912	3.912	JD	3,276	39,316	08/28/2020	12/01/2040
186427-GW-4	CLEVELAND OH WTR REVENUE SERIES GG				1.C FE	2,205,000	96.9830	2,138,485	2,205,000	2,205,000					1.515	1.515	JJ	16,703	29,508	07/23/2020	01/01/2030
186427-GY-0	CLEVELAND OH WTR REVENUE SERIES GG			2	1.C FE	3,425,000	97.7240	3,347,045	3,425,000	3,425,000					1.765	1.765	JJ	30,226	53,399	07/23/2020	01/01/2032
186427-GZ-7	CLEVELAND OH WTR REVENUE SERIES GG			2	1.C FE	3,250,000	97.9680	3,183,958	3,250,000	3,250,000					1.865	1.865	JJ	30,306	53,541	07/23/2020	01/01/2033
19648F-NS-9	COLORADO ST HLTH FACS AUTH HOS SERIES B				1.E FE	2,700,000	107.4930	2,902,303	2,700,000	2,700,000					3.018	3.018	MN	13,581	81,486	11/07/2019	11/01/2029
20281P-KG-6	CMWLTH FING AUTH PA Commonwealth Financing Au 4.14			1	1.E FE	5,875,000	117.2390	6,887,765	5,875,000	5,875,000					4.144	4.144	JD	20,288	243,460	10/20/2016	06/01/2038
20281P-KT-8	CMWLTH FING AUTH PA Commonwealth Financing Au 3.86				1.E FE	1,300,000	113.2590	1,472,362	1,300,000	1,300,000					3.864	3.864	JD	4,186	50,232	01/11/2018	06/01/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
212474-JT-8	RHODE ISLAND ST CONVENTION CTR Rhode Island Convention C 4.18			1	1.D FE	3,000,000	110.8350	3,325,046	3,000,000	3,000,000					4.189	4.189	MN	16,058	125,670	03/07/2018	05/15/2037
212474-JU-5	RHODE ISLAND ST CONVENTION CTR Rhode Island Convention C 4.28			1	1.D FE	4,000,000	110.2290	4,409,144	4,000,000	4,000,000					4.289	4.289	MN	21,922	171,560	03/07/2018	05/15/2042
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C			2	1.E FE	1,180,000	102.4890	1,209,369	1,180,000	1,180,000					3.089	3.088	MN	6,075	36,450	07/31/2020	11/01/2040
249182-PS-9	DENVER CITY & CNTY CO ARPT REV SERIES C				1.E FE	13,569,381	102.3200	13,634,135	13,325,000	13,556,450		(12,930)			2.237	2.022	MN	38,088	149,040	06/10/2021	11/15/2030
270618-GR-6	E BATON ROUGE PARISH LA SWR CO SERIES B				1.D FE	920,000	97.4560	896,598	920,000	920,000					1.693	1.693	FA	6,490	14,840	07/31/2020	02/01/2030
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A				1.C FE	44,080,000	99.7640	43,975,945	44,080,000	44,080,000					2.154	2.154	JJ	474,742	751,674	09/03/2020	07/01/2030
349507-AS-2	FORT WORTH TX SPL TAX REVENUE City of Fort Worth TX 4.238 03			1	1.E FE	5,065,000	103.2450	5,229,348	5,065,000	5,065,000					4.238	4.238	MS	71,552	214,655	06/21/2017	03/01/2047
38611T-DL-8	GRAND PARKWAY TRANSPRTN CORP T SERIES B			2	1.C FE	12,920,000	101.1790	13,072,298	12,920,000	12,920,000					3.236	3.235	AO	104,523	418,091	02/12/2020	10/01/2052
414009-PQ-7	HARRIS CNTY TX CULTURAL EDU FA				1.E FE	1,000,000	99.7770	997,769	1,000,000	1,000,000					1.266	1.266	JJ	6,330	11,464	07/24/2020	07/01/2025
414009-PR-5	HARRIS CNTY TX CULTURAL EDU FA				1.E FE	6,000,000	98.3480	5,900,862	6,000,000	6,000,000					2.081	2.081	JJ	62,430	113,068	07/24/2020	07/01/2032
414009-PT-1	HARRIS CNTY TX CULTURAL EDU FA				1.E FE	8,000,000	98.3260	7,866,056	8,000,000	8,000,000					2.281	2.281	JJ	91,240	165,246	07/24/2020	07/01/2034
416498-EX-7	HARTFORD CNTY CT MET DIST CLEA SERIES B			2	1.D FE	1,485,000	101.2240	1,503,176	1,485,000	1,485,000					2.952	2.951	MN	7,063		10/21/2021	11/01/2042
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.89			1	1.F FE	1,410,000	106.6760	1,504,128	1,410,000	1,410,000					3.894	3.894	JJ	27,453	54,905	07/13/2017	07/01/2037
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 4.14			1	1.F FE	2,470,000	107.0310	2,643,675	2,470,000	2,470,000					4.144	4.144	JJ	51,178	102,357	07/13/2017	07/01/2047
44244C-TT-4	HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 4.17			2	1.C FE	450,000	111.8090	503,141	450,000	450,000					4.172	4.172	MN	2,399	18,774	08/08/2018	11/15/2038
45506D-WY-7	INDIANA ST FIN AUTH REVENUE Indiana Finance Authority 3.62			1	1.B FE	1,000,000	112.4990	1,124,986	1,000,000	1,000,000					3.624	3.624	JJ	18,120	36,240	06/08/2016	07/01/2036
45506E-CW-1	INDIANA ST FIN AUTH REVENUE SERIES A				1.E FE	1,800,000	100.4210	1,807,570	1,800,000	1,800,000					2.366	2.366	MS	7,453		10/15/2021	03/01/2031
45506E-CX-9	INDIANA ST FIN AUTH REVENUE SERIES A				1.E FE	3,195,000	100.7600	3,219,285	3,195,000	3,195,000					2.496	2.496	MS	13,956		10/15/2021	03/01/2032
45506E-CY-7	INDIANA ST FIN AUTH REVENUE SERIES A				1.E FE	3,000,000	101.1460	3,034,371	3,000,000	3,000,000					2.596	2.596	MS	13,629		10/15/2021	03/01/2033
45506E-CZ-4	INDIANA ST FIN AUTH REVENUE SERIES A				1.E FE	5,735,000	101.2720	5,807,923	5,735,000	5,735,000					2.666	2.666	MS	26,757		10/15/2021	03/01/2034
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A			2	1.E FE	9,655,000	101.5890	9,808,412	9,655,000	9,655,000					3.313	3.312	MS	55,977		10/15/2021	03/01/2051
462590-KX-7	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.69			1	1.F FE	500,000	108.4730	542,364	500,000	500,000					4.690	4.690	JD	1,954	23,450	10/19/2016	12/01/2036
462590-LP-3	IOWA ST STUDENT LOAN LIQUIDITY Iowa Student Loan Liquidi 4.84			1	1.F FE	750,000	109.1560	818,668	750,000	750,000					4.840	4.840	JD	3,025	36,300	10/19/2016	12/01/2036
49151F-XN-5	KENTUCKY ST PROPERTY & BLDGS C Kentucky State Property & 3.50				1.E FE	800,000	108.6020	868,813	800,000	800,000					3.507	3.507	MN	4,676	28,056	08/16/2017	05/01/2027
546395-V6-8	LOUISIANA ST PUBLIC FACS AUTH SERIES B				1.C FE	4,900,000	100.6020	4,929,480	4,900,000	4,900,000					2.282	2.282	JD	9,318	111,818	07/24/2020	06/01/2030
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62			2	1.C FE	1,325,000	102.7630	1,361,611	1,325,000	1,325,000					4.621	4.621	JD	5,102	61,228	10/30/2018	12/01/2038
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72			2	1.C FE	345,000	102.5300	353,727	345,000	345,000					4.721	4.721	JD	1,357	16,287	10/30/2018	06/01/2040
576000-B5-1	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			2	1.C FE	20,872,789	97.4800	20,222,222	20,745,000	20,869,300		(3,490)			2.250	2.177	FA	127,063		09/15/2021	02/15/2034
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19			1	1.A FE	7,410,000	116.5760	8,638,276	7,410,000	7,410,000					5.192	5.192	FA	160,303	384,727	06/30/2010	08/01/2040
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B			2	1.C FE	555,000	100.9260	560,139	555,000	555,000					2.942	2.941	JJ	3,492		10/07/2021	07/01/2043
59333P-2M-9	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.35			1	1.F FE	1,445,000	106.9330	1,545,179	1,445,000	1,445,000					3.354	3.354	AO	12,116	48,465	08/11/2017	10/01/2029
59333P-2S-6	MIAMI-DADE CNTY FL AVIATION RE County of Miami-Dade FL A 3.98			1	1.F FE	1,000,000	107.0450	1,070,447	1,000,000	1,000,000					3.982	3.982	AO	9,955	39,820	08/11/2017	10/01/2041
60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC Health & Educational Faci 3.65			1	1.B FE	13,845,000	119.2000	16,503,270	13,845,000	13,845,000					3.651	3.651	JJ	233,083	505,481	02/19/2016	01/15/2046
61212L-TE-9	MONTANA ST BRD OF RGTS HGR EDU SERIES H			2	1.D FE	800,000	99.7960	798,368	800,000	800,000					2.058	2.058	MN	3,293		09/22/2021	11/15/2032
61212L-TF-6	MONTANA ST BRD OF RGTS HGR EDU SERIES H			2	1.D FE	1,500,000	100.4460	1,506,684	1,500,000	1,500,000					2.223	2.223	MN	6,669		09/22/2021	11/15/2033
61212L-TG-4	MONTANA ST BRD OF RGTS HGR EDU SERIES H			2	1.D FE	1,500,000	100.4330	1,506,494	1,500,000	1,500,000					2.323	2.323	MN	6,969		09/22/2021	11/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64542W-BK-5	NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 4.23			1	1.C FE	1,160,000	109.2560	1,267,373	1,160,000	1,160,000					4.232	4.232	AO	12,273	49,091	11/03/2016	04/01/2048
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8			1	2.A FE	1,313,222	105.8110	1,338,509	1,265,000	1,277,047		(3,306)			5.800	5.476	AO	18,343	73,370	01/19/2006	04/01/2025
646066-2P-4	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.83			1	1.G FE	875,000	106.5170	932,023	875,000	875,000					3.836	3.836	MS	11,188	33,565	11/16/2017	09/01/2036
646066-ZE-3	NEW JERSEY ST EDUCTNL FACS AUT New Jersey Educational Fa 3.64			1	1.F FE	2,695,470	113.1080	3,019,979	2,670,000	2,689,445		(1,218)			3.640	3.567	JJ	48,594	97,188	08/24/2016	07/01/2034
64966W-EV-5	NEW YORK CITY NY HSG DEV CORP SERIES B			2	1.C FE	1,100,000	101.7560	1,119,320	1,100,000	1,100,000					2.561	2.561	FA	11,738	28,171	02/05/2020	02/01/2030
64972E-MC-0	NEW YORK NY CITY HSG DEV CORP LOCAL MF HSG			2	1.C FE	510,000	103.6150	528,439	510,000	510,000					2.973	2.973	MN	2,527	15,162	12/06/2019	05/01/2030
64972F-7Q-3	NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5 06			1	1.B FE	5,162,850	102.1470	5,107,373	5,000,000	5,009,970		(21,310)			5.000	4.550	JD	11,111	250,000	07/17/2013	06/15/2045
64990C-ER-8	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.87			1	1.D FE	3,551,479	106.6450	3,892,547	3,650,000	3,558,082		2,102			3.879	4.040	JJ	70,792	141,584	09/27/2018	07/01/2046
64990C-JW-2	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.22			1	2.A FE	876,890	111.4320	975,026	875,000	876,573		(65)			4.224	4.209	JJ	18,480	36,960	11/03/2016	07/01/2038
64990F-E3-4	NEW YORK ST DORM AUTH ST PERSO SERIES C			2	1.B FE	40,000,000	100.4970	40,198,648	40,000,000	40,000,000					2.252	2.252	MS	470,418		06/16/2021	03/15/2032
64990G-JY-9	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.29			2	1.D FE	11,455,000	111.3840	12,758,999	11,455,000	11,455,000					4.294	4.294	JJ	245,939	491,878	02/13/2019	07/01/2044
65000B-GA-0	SMRC LLC				1.F FE	2,045,000	100.9000	2,063,406	2,045,000	2,045,000					2.973	2.973	JJ	7,431		10/29/2021	07/01/2044
650035-8R-2	NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 3.54				1.C FE	5,633,673	109.9140	6,034,256	5,490,000	5,593,948		(14,929)			3.540	3.201	MS	57,224	194,346	03/21/2019	03/15/2028
663903-JR-4	NORTHEAST OH REGL SWR DIST			2	1.B FE	29,505,000	104.4890	30,829,406	29,505,000	29,505,000					3.300	3.299	MN	124,413	990,000	01/23/2020	11/15/2049
681785-JK-8	OMAHA NE PUBLIC FACS CORP LEAS Omaha Public Facilities C 4.35				1.C FE	1,045,000	127.1440	1,328,651	1,045,000	1,045,000					4.353	4.353	FA	18,954	45,489	02/23/2017	02/01/2047
696624-BG-9	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 4.25			2	1.C FE	1,410,304	110.2750	1,582,448	1,435,000	1,414,297		898			4.250	4.378	AO	15,247	60,988	01/19/2017	10/01/2037
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98			1	1.E FE	4,526,707	108.9050	4,860,422	4,462,997	4,520,636		(1,234)			3.985	3.906	JJ	82,009	177,850	09/02/2016	07/15/2048
70869P-MW-4	PENNSYLVANIA ST ECON DEV FING				1.E FE	18,115,000	100.3650	18,181,067	18,115,000	18,115,000					2.382	2.382	JD	19,178	272,084	04/13/2021	06/15/2031
70869P-MX-2	PENNSYLVANIA ST ECON DEV FING				1.E FE	20,315,000	100.4050	20,397,241	20,315,000	20,315,000					2.502	2.502	JD	22,590	320,500	04/13/2021	06/15/2032
759136-VH-4	REGL TRANSPRTN DIST CO SALES T			2	1.C FE	10,000,000	97.3140	9,731,416	10,000,000	10,000,000					1.967	1.967	MN	32,783	125,669	02/19/2021	11/01/2032
759136-VN-1	REGL TRANSPRTN DIST CO SALES T SERIES A			2	1.C FE	8,400,000	94.8760	7,969,597	8,400,000	8,400,000					2.387	2.387	MN	33,418	128,102	02/19/2021	11/01/2037
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B			2	1.D FE	2,475,000	101.1940	2,504,548	2,475,000	2,475,000					3.185	3.183	MN	15,766		09/29/2021	11/01/2041
783186-TN-9	RUTGERS NJ ST UNIV Rutgers The State Univers 4.14			2	1.E FE	2,625,000	109.1060	2,864,025	2,625,000	2,625,000					4.146	4.146	MN	18,139	108,833	03/23/2018	05/01/2048
79467B-DE-2	SALES TAX SECURITIZATION CORP SERIES B				1.D FE	15,540,000	103.2470	16,044,606	15,540,000	15,540,000					2.857	2.857	JJ	221,989	443,978	01/17/2020	01/01/2031
79467B-DK-8	SALES TAX SECURITIZATION CORP SERIES B				1.C FE	26,910,000	106.7550	28,727,881	26,910,000	26,910,000					3.411	3.411	JJ	458,950	917,900	01/17/2020	01/01/2043
797400-LP-1	SAN DIEGO CNTY CALIF REGL TRAN			2	1.A FE	8,740,000	101.7430	8,892,376	8,740,000	8,740,000					3.248	3.248	AO	70,969	283,875	12/06/2019	04/01/2048
79765R-Q5-1	SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.18			1	1.D FE	5,000,000	109.9960	5,499,789	5,000,000	5,000,000					4.185	4.185	MN	34,875	209,250	11/29/2016	11/01/2046
79772E-AS-8	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.B FE	973,320	107.5290	1,075,286	1,000,000	975,222		501			4.000	4.155	MS	13,333	40,000	10/27/2017	09/01/2048
79772E-BK-4	SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4 09			2	1.B FE	1,963,700	107.5290	2,150,572	2,000,000	1,966,282		687			4.000	4.105	MS	26,667	80,000	10/27/2017	09/01/2048
80168A-CL-9	SANTA CLARA VLY CA WTR DIST WT Santa Clara Valley Water 3.94			2	1.B FE	3,335,000	107.4250	3,582,614	3,335,000	3,335,000					3.949	3.949	JD	10,975	131,699	04/10/2019	06/01/2049
837123-LC-0	SOUTH CAROLINA ST PORTS AUTH SERIES D			2	1.E FE	1,175,000	105.4990	1,239,616	1,175,000	1,175,000					3.655	3.654	JJ	21,473	42,946	11/14/2019	07/01/2045
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA State Public School Build 5 09			1	1.F FE	4,894,000	115.0610	5,631,101	4,894,000	4,894,000					5.000	5.000	MS	72,051	244,700	09/30/2010	09/15/2027
86657M-BK-1	SUMTER LANDING FL CDD RECREATI Sumter Landing Community 4.17			1	1.E FE	5,154,890	114.6540	6,007,879	5,240,000	5,162,275		1,617			4.172	4.267	AO	54,653	218,613	01/19/2017	10/01/2047
88213A-ME-2	TEXAS ST A & M UNIV REVENUES Texas A&M University 3.822 05/			1	1.A FE	4,000,000	109.4530	4,378,110	4,000,000	4,000,000					3.822	3.822	MN	19,535	152,880	11/30/2017	05/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89602R-FM-2	TRIBOROUGH BRIDGE & TUNNEL AUT SERIES B			2	1.D FE	6,250,000	105.2380	6,577,386	6,250,000	6,250,000					3.427	3.427	MN	27,368	214,188	09/20/2019	11/15/2044
914119-3H-3	UNIV OF CINCINNATI OH RECPTS SERIES A			2	1.D FE	4,615,000	101.2320	4,671,856	4,615,000	4,615,000					3.000	3.000	JD	11,538	138,450	03/04/2020	06/01/2050
91412G-2Z-7	UNIV OF CALIFORNIA CA REVENUES University of California 3.119				1.D FE	5,500,000	107.6260	5,919,446	5,500,000	5,500,000					3.119	3.119	MN	21,920	171,545	09/20/2017	05/15/2028
91412G-U8-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.104				1.C FE	8,500,000	119.5490	10,161,623	8,500,000	8,500,000					4.104	4.104	MN	44,574	348,840	05/05/2017	05/15/2047
91412H-BU-6	UNIV OF CALIFORNIA CA REVENUES University of California 4.428			1	1.C FE	1,670,000	110.6820	1,848,397	1,670,000	1,670,000					4.428	4.428	MN	9,449	73,948	05/23/2018	05/15/2048
914760-8E-6	UNIV OF OKLAHOMA OK University of Oklahoma/Th 4.02			2	1.C FE	2,500,000	110.5500	2,763,761	2,500,000	2,500,000					4.029	4.029	JJ	50,363	100,725	07/12/2017	07/01/2036
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH Upper Occoquan Sewage Aut 2.65				1.A FE	3,234,799	103.9670	3,566,081	3,430,000	3,379,293		19,159			2.650	3.271	JJ	45,448	90,895	07/02/2013	07/01/2024
917567-GH-6	UTAH ST TRANSIT AUTH SALES TAX			2	1.C FE	5,000,000	101.2110	5,060,569	5,000,000	5,000,000					2.439	2.439	JD	17,276		10/20/2021	12/15/2033
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY Utah Municipal Power Agen 3.80			1	1.E FE	1,540,000	106.6500	1,642,416	1,540,000	1,540,000					3.806	3.806	JJ	29,306	58,612	10/07/2016	07/01/2036
92778R-FC-6	VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58			2	1.D FE	2,970,410	109.6330	3,261,570	2,975,000	2,970,385		(8)			4.585	4.592	MN	22,734	136,404	10/30/2018	05/01/2048
928077-KD-7	VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.478			1	1.G FE	6,404,158	108.8200	7,013,459	6,445,000	6,408,484		857			4.478	4.517	JJ	144,304	288,607	11/09/2016	07/01/2045
93878L-BJ-5	WASHINGTON DC CONVENTION & SPO Washington Convention & S 4.31			1	1.D FE	2,105,000	107.4940	2,262,751	2,105,000	2,105,000					4.312	4.312	AO	22,692	90,768	02/23/2018	10/01/2040
93978H-SU-0	WASHINGTON ST HLTH CARE FACS A Washington Health Care Fa 4.2			1	1.D FE	9,092,790	108.7860	9,790,753	9,000,000	9,067,415		(9,530)			4.200	4.060	FA	142,800	378,000	04/09/2019	08/15/2047
977100-EL-6	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.954 05/01			1	1.C FE	9,500,090	110.6590	10,518,125	9,505,000	9,500,816		213			3.954	3.958	MN	62,638	375,828	01/03/2019	05/01/2036
977100-HC-3	WISCONSIN ST GEN FUND ANNUAL A SERIES A				1.C FE	9,535,000	102.5690	9,779,913	9,535,000	9,535,000					2.399	2.399	MN	38,124	228,745	01/29/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						594,454,027	XXX	619,789,094	593,991,997	594,341,709		(43,302)			XXX	XXX	XXX	5,251,380	14,759,025	XXX	XXX
3133KY-SV-2	FHLMC POOL RB5032			4	1.A	9,317,635	102.8120	9,403,371	9,146,145	9,307,934		(1,871)			2.500	1.187	MON	19,054	228,654	02/25/2020	02/01/2040
31359U-PG-4	FNW 1998-W2 B1 SUB			4	1.A	250,655	105.9240	277,380	261,866	255,778		541			6.500	7.419	MON	1,418	17,021	01/01/1999	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB			4	1.A	246,809	104.6670	274,088	261,866	253,859		745			6.500	7.748	MON	1,418	17,021	01/01/1999	06/25/2028
3136A1-T3-9	FNR 2011-115 MB PAC-11			4	1.A	2,419,199	102.5270	2,442,169	2,381,980	2,400,077		(3,591)			2.500	1.875	MON	4,962	59,550	11/03/2011	11/25/2026
3136A9-2X-5	FNR 2012-118 ZV Z SEQ			4	1.A	7,867,927	105.4510	7,806,479	7,402,944	7,844,061		(23,866)			3.000	1.293	MON	18,507	36,876	12/01/2021	11/25/2042
3136AA-A2-1	FNR 2012-133 NA PAC-11			4	1.A	4,317,950	100.0240	4,328,435	4,327,416	4,319,428		283			1.500	1.541	MON	5,409	64,911	11/30/2012	05/25/2042
3136AA-FR-1	FNR 2012-138 QA EXCH PAC-11			4	1.A	7,032,222	101.5220	6,991,741	6,886,951	7,002,059		(5,245)			2.000	1.430	MON	11,478	137,739	11/29/2012	11/25/2042
3136AS-5M-4	FNR 2016-53 GA SEQ			4	1.A	1,859,908	102.8860	1,803,541	1,752,950	1,800,555		(12,121)			3.500	0.934	MON	5,113	61,353	06/29/2016	12/25/2043
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ			4	1.A	1,459,661	102.4140	1,411,525	1,378,257	1,409,144		(10,189)			3.500	0.927	MON	4,020	48,239	06/20/2016	08/25/2043
3136AV-M2-2	FNR 2017-27 PB AD PAC			4	1.A	10,994,000	108.4660	11,924,752	10,994,000	10,994,000					3.500	3.478	MON	32,066	384,790	03/07/2017	04/25/2047
3136AX-M2-8	FNR 2017-67 BN EXCH AD SEQ			4	1.A	6,983,949	104.7950	7,169,816	6,841,769	6,939,781		(16,783)			3.000	2.359	MON	17,104	205,253	06/25/2019	02/25/2044
3136AX-TU-9	FNR 2017-62 AB EXCH PAC			4	1.A	8,655,264	103.0180	8,696,313	8,441,587	8,585,828		(21,307)			3.000	1.767	MON	21,104	253,248	08/23/2017	08/25/2045
3136AY-RZ-8	FNR 2017-91 PB EXCH AD PAC			4	1.A	8,597,862	104.0060	9,348,348	8,988,291	8,731,218		42,218			3.000	3.646	MON	22,471	269,649	01/16/2018	11/25/2047
3136B2-XP-2	FNR 2018-58 P AD PAC			4	1.A	5,522,094	104.5520	5,603,602	5,359,630	5,486,042		(13,987)			4.000	2.108	MON	17,865	214,385	03/14/2019	12/25/2044
3136B7-3Z-2	FANNIE MAE FANNIE MAE				1.A	4,694,269	102.6170	4,654,215	4,535,526	4,677,456		(3,271)			3.500	3.338	MON	13,229	158,743	12/17/2019	11/01/2049
3137AG-R3-6	FHR 3935 GA EXCH PAC-11			4	1.A	1,792,159	103.4670	1,778,966	1,719,355	1,757,723		(6,419)			3.000	1.487	MON	4,298	51,581	11/03/2011	10/15/2026
3137AG-UM-0	FHR 3940 CB SCH-11			4	1.A	3,188,110	103.6340	3,172,125	3,060,892	3,116,235		(16,035)			3.000	1.510	MON	7,652	91,827	11/02/2011	01/15/2025
3137AJ-CP-7	FHR 3958 PA PAC-11			4	1.A	1,721,088	103.8690	1,715,383	1,651,481	1,689,824		(5,991)			3.000	1.500	MON	4,129	49,544	11/03/2011	11/15/2026
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ			4	1.A	13,490,354	106.4770	14,951,159	14,041,699	13,631,149		52,715			3.000	3.600	MON	35,104	414,485	12/01/2021	06/15/2044
3137BG-3K-3	FHR 4430 Z Z SEQ			4	1.A	14,771,072	113.1960	14,920,594	13,181,201	14,357,452		(124,795)			4.000	2.333	MON	43,937	516,000	12/01/2021	01/15/2045
3137BK-CR-9	FHR 4480 EY PAC-1-11			4	1.A	10,789,063	111.9670	11,196,719	10,000,000	10,513,135		(62,129)			3.500	2.742	MON	29,167	350,000	04/11/2016	06/15/2045
3137BM-ZE-9	FHR 4550 GA SEQ			4	1.A	2,094,469	100.8970	2,032,278	2,014,215	2,030,620		(13,798)			3.000	1.163	MON	5,036	60,426	04/08/2016	10/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ			4	1.A	1,474,307	100.7240	1,433,029	1,422,732	1,437,924		(9,865)			3.000	0.907	MON	3,557	42,682	09/21/2016	02/15/2042
3137BN-ED-2	FHR 4565 DZ Z SEQ			4	1.A	5,849,478	105.8820	6,324,798	5,973,441	5,881,109		9,723			3.000	3.282	MON	14,934	176,325	12/01/2021	03/15/2046
3137BP-Q2-8	FHR 4579 GZ Z SEQ			4	1.A	12,584,055	107.5930	13,525,162	12,570,729	12,575,026		(2,447)			3.000	2.995	MON	31,427	371,064	12/01/2021	05/15/2046
3137BS-DS-9	FHR 4622 HA SEQ			4	1.A	4,480,913	102.4160	4,383,678	4,280,275	4,375,799		(24,426)			3.000	1.486	MON	10,701	128,408	09/26/2016	11/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BS-E7-4	FHR 4622 JA SEQ			4	1.A	448,256	100.5630	432,662	430,240	436,201		(4,952)			3.000	(1.163)	MON	1,076	12,907	09/29/2016	12/15/2042
3137BT-2L-4	FHR 4631 VZ Z SEQ			4	1.A	5,190,296	110.1650	5,609,232	5,091,660	5,170,707		(6,251)			3.500	3.311	MON	14,851	174,875	12/01/2021	11/15/2046
3137BW-2C-7	FHR 4671 CA EXCH SEQ			4	1.A	866,879	101.9660	853,254	836,806	849,091		(5,133)			3.500	1.701	MON	2,441	29,288	03/22/2017	08/15/2043
3137BW-HK-3	FHR 4665 NZ Z SEQ			4	1.A	4,535,917	105.3530	4,898,010	4,649,134	4,580,068		15,418			3.500	4.072	MON	13,560	159,676	12/01/2021	02/15/2047
3137BW-YS-7	FHR 4674 AL SEQ			4	1.A	10,351,612	103.8310	11,485,777	11,062,000	10,676,204		133,334			3.000	4.572	MON	27,655	331,860	03/22/2017	07/15/2045
3137F1-4B-1	FHR 4690 QA EXCH SEQ			4	1.A	908,748	100.4830	886,537	882,280	892,343		(6,734)			3.500	0.799	MON	2,573	30,880	07/07/2017	05/15/2044
3137F1-5E-4	FHR 4690 WA EXCH SEQ			4	1.A	4,742,933	101.4040	4,655,298	4,590,860	4,655,541		(30,725)			3.500	1.258	MON	13,390	160,680	07/05/2017	12/15/2043
3137F3-QV-9	FHR 4764 DA EXCH SEQ			4	1.A	854,057	101.0200	843,007	834,499	843,208		(5,381)			4.000	0.845	MON	2,782	33,380	03/26/2018	07/15/2045
3137F4-DB-5	FHR 4778 BA EXCH SEQ			4	1.A	746,678	100.7960	735,160	729,356	736,158		(4,632)			4.000	0.878	MON	2,431	29,174	03/26/2018	09/15/2045
3137F4-S7-8	FHR 4776 WA EXCH SEQ			4	1.A	432,967	100.5880	425,670	423,181	426,924		(3,169)			4.000	0.396	MON	1,411	16,927	04/12/2018	07/15/2045
3137FA-E7-9	FHR 4708 B EXCH SEQ			4	1.A	2,644,877	100.9120	2,577,973	2,554,665	2,596,459		(18,160)			3.500	0.695	MON	7,451	89,413	09/22/2017	10/15/2044
3137FB-D3-7	FHR 4728 A EXCH SEQ			4	1.A	1,809,509	100.9940	1,767,102	1,749,704	1,779,523		(11,311)			3.500	0.784	MON	5,103	61,240	10/17/2017	02/15/2045
3137FB-HU-3	FHR 4725 QT EXCH SEQ			4	1.A	2,912,040	100.9690	2,844,907	2,817,607	2,864,740		(18,821)			3.500	0.738	MON	8,218	98,616	10/11/2017	01/15/2045
3137FC-S9-6	FHR 4749 GA SEQ			4	1.A	194,052	100.1100	191,248	191,038	191,817		(1,259)			3.500	0.611	MON	557	6,686	02/06/2018	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ			4	1.A	329,756	100.0620	322,405	322,205	324,146		(2,889)			3.500	(0.411)	MON	940	11,277	01/16/2018	09/15/2044
3137FG-3N-3	FHR 4801 ZD Z SEQ			4	1.A	11,959,657	110.6180	13,018,829	11,769,162	11,912,109		(22,763)			4.000	3.629	MON	39,231	460,723	12/01/2021	06/15/2048
3137FG-NC-5	FHR 4809 JY EXCH SEQ			4	1.A	7,149,682	107.7900	7,310,259	6,781,972	6,982,787		(47,754)			4.500	2.234	MON	25,432	305,189	08/01/2018	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT			4	1.A	6,502,847	107.4920	6,761,806	6,290,541	6,419,274		(1,166)			4.500	3.001	MON	23,590	283,074	10/16/2018	07/15/2048
3138EL-N8-2	FNMA AL4014			4	1.A	5,871,045	108.3480	5,956,298	5,497,394	5,838,960		(6,528)			3.500	1.850	MON	16,034	192,409	10/24/2016	07/01/2043
31392J-LN-7	FNR 2003-15 PG PAC-11			4	1.A	368,448	112.8300	432,302	383,146	375,794		303			5.500	6.114	MON	1,756	21,073	02/14/2006	03/25/2033
31394B-WK-6	FNR 2004-96 QD PAC-11			4	1.A	3,081,105	111.0820	3,474,688	3,128,026	3,109,890		747			5.500	5.631	MON	14,337	172,041	11/30/2004	12/25/2034
31394Y-2B-9	FHR 2800 DZ Z SEQ			4	1.A	322,209	111.6050	431,146	386,313	362,364		531			5.500	8.918	MON	1,771	21,247	06/29/2004	05/15/2034
31395D-CQ-0	FNR 2006-41 ZV Z SEQ			4	1.A	1,865,343	114.3530	2,178,346	1,904,930	1,887,226		311			6.000	6.267	MON	9,525	114,296	10/26/2006	05/25/2036
31395E-RK-5	FHR 2840 ZH Z SEQ			4	1.A	447,106	110.9540	587,081	529,119	505,027		951			5.000	6.731	MON	2,205	26,456	09/14/2004	08/15/2034
31395N-GE-1	FNR 2006-45 AN SEQ			4	1.A	648,830	107.2380	702,597	655,177	651,110		258			6.000	6.220	MON	3,276	39,311	06/05/2006	06/25/2026
31396G-L8-2	FHR 3101 PE PAC-1-11			4	1.A	1,982,013	112.9420	2,272,254	2,011,877	1,996,690		286			5.500	5.740	MON	9,221	110,653	01/20/2006	01/15/2036
31397E-W5-0	FHR 3280 ME PAC-1-11			4	1.A	1,028,136	113.9790	1,187,259	1,041,644	1,036,656		40			5.500	5.680	MON	4,774	57,290	03/06/2007	02/15/2037
31397J-MR-2	FHR 3341 B SEQ			4	1.A	54,042	112.4530	63,656	56,607	54,560		40			6.000	7.251	MON	283	3,396	08/14/2007	07/15/2037
31397U-RC-5	FNR 2011-53 TN EXCH PT			4	1.A	6,623,886	108.8450	6,837,895	6,282,225	6,585,913		(6,323)			4.000	2.684	MON	20,941	251,289	09/25/2019	06/25/2041
3140J9-YB-1	FNMA BM5205			4	1.A	7,338,619	109.6260	7,755,410	7,074,433	7,324,400		(2,185)			4.000	2.606	MON	23,581	282,977	03/18/2019	06/01/2045
31418D-FN-7	FNMA POOL MA3772			4	1.A	4,223,110	105.2290	4,286,520	4,073,535	4,213,997		(2,003)			3.500	0.801	MON	11,881	142,574	09/24/2019	09/01/2039
31418D-GJ-5	FNMA POOL MA3800			4	1.A	3,672,516	103.8750	3,721,769	3,582,942	3,666,836		(1,303)			3.000	0.934	MON	8,957	107,488	10/09/2019	10/01/2039
31418D-HJ-4	FNMA POOL MA3832			4	1.A	4,509,315	105.4210	4,573,671	4,338,487	4,499,881		(2,823)			3.500	0.555	MON	12,654	151,847	12/03/2019	11/01/2039
31418D-JP-8	FNMA POOL MA3869			4	1.A	4,750,149	105.6370	4,822,022	4,564,708	4,738,390		(3,523)			3.500	0.640	MON	13,314	159,765	12/03/2019	12/01/2039
31418D-LP-5	FNMA POOL MA3933			4	1.A	9,312,983	102.7410	9,432,678	9,181,006	9,305,235		(1,672)			2.500	1.447	MON	19,127	229,525	02/21/2020	02/01/2040
31418D-MP-4	FNMA POOL MA3965			4	1.A	9,041,418	102.9270	9,182,662	8,921,535	9,033,953		(1,476)			2.500	1.485	MON	18,587	223,038	02/20/2020	03/01/2040
31418D-P4-8	FNMA POOL MA4042			4	1.A	15,939,032	102.4700	15,842,647	15,460,716	15,906,265		(17,275)			2.000	0.765	MON	25,768	309,214	06/17/2020	06/01/2035
31418D-Q2-1	FNMA POOL MA4072			4	1.A	15,168,243	102.7020	14,990,158	14,595,814	15,139,710		(14,997)			2.500	0.665	MON	30,408	364,895	06/17/2020	07/01/2040
31418D-Q4-7	FNMA POOL MA4074			4	1.A	16,139,912	102.4700	16,042,313	15,655,568	16,108,433		(16,247)			2.000	0.745	MON	26,093	313,111	06/17/2020	07/01/2035
31418D-QG-0	FNMA POOL MA4054			4	1.A	14,307,506	102.6190	14,128,109	13,767,559	14,280,741		(13,584)			2.500	0.575	MON	28,682	344,189	06/17/2020	06/01/2040
31418D-TJ-1	FNMA POOL MA4152			4	1.A	20,639,983	101.4820	20,232,704	19,937,271	20,607,365		(23,689)			2.000	1.187	MON	33,229	398,745	09/30/2020	09/01/2040
31418D-U5-9	FNMA POOL MA4203			4	1.A	20,267,294	102.8190	19,903,868	19,358,209	20,223,658		(37,467)			2.500	1.340	MON	40,330	483,955	11/16/2020	11/01/2040
31418D-UA-8	FNMA POOL MA4176			4	1.A	21,232,195	100.9890	20,704,532	20,501,818	21,195,027		(28,026)			2.000	1.251	MON	34,170	410,036	09/30/2020	10/01/2040
38382B-DK-6	FANNIE MAE FANNIE MAE				1.A	6,114,375	103.9540	6,237,232	6,000,000	6,108,760		(2,856)			3.000	2.912	MON	15,000	180,000	12/05/2019	11/25/2048
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						409,984,048	XXX	419,168,619	399,774,167	408,467,357		(492,769)			XXX	XXX	XXX	1,003,756	11,816,459	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,004,438,075	XXX	1,038,957,713	993,766,164	1,002,809,066		(536,071)			XXX	XXX	XXX	6,255,136	26,575,484	XXX	XXX
001055-AY-8	AFLAC INC SR UNSEC			2	1.G FE	2,483,500	132.4750	3,311,868	2,500,000	2,484,180		282			4.750	4.792	JJ	54,757	118,750	10/29/2018	01/15/2049
001055-BJ-0	AFLAC INC			1	1.G FE	3,690,454	110.2310	4,078,531	3,700,000	3,691,890		830			3.600	3.631	AO	33,300	133,200	03/30/2020	04/01/2030
00108W-AJ-9	AEP TEXAS INC SR UNSEC			2	2.A FE	2,047,212	113.6760	2,330,356	2,050,000	2,047,345		51			4.150	4.158	MN	14,179	85,075	04/29/2019	05/01/2049
00108W-AK-6	AEP TEXAS INC SERIES H			1	2.A FE	1,791,576	101.7170	1,830,900	1,800,000	1,791,987		167			3.450	3.475	JJ	28,635	62,100	12/03/2019	01/15/2050
00108W-AM-2	AEP TEXAS INC SERIES I			1	2.A FE	32,095,133	96.1930	30,998,317	32,225,000	32,112,892		12,100			2.100	2.145	JJ	338,363	676,725	06/29/2020	07/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00108W-AN-0	AEP TEXAS INC			1	2.A FE	2,816,582	100.7270	2,845,540	2,825,000	2,816,709		128			3.450	3.466	MN	12,454	51,168	05/04/2021	05/15/2051
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	5,039,149	105.4950	5,274,747	5,000,000	5,023,238		(4,548)			3.100	2.993	JD	12,917	155,000	05/07/2018	12/01/2026
00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	792,755	115.2710	922,171	800,000	793,414		151			4.000	4.053	JD	2,667	32,000	05/18/2017	12/01/2046
00115A-AH-2	AEP TRANSMISSION CO LLC SR UNSEC			1	1.F FE	2,493,975	112.2830	2,807,075	2,500,000	2,494,497		124			3.750	3.763	JD	7,813	93,750	05/07/2018	12/01/2047
001192-AK-9	SOUTHERN CO GAS CAPITAL CO.GUARNT			1	2.A FE	7,869,822	113.9380	9,001,139	7,900,000	7,875,046		688			4.400	4.423	JD	28,967	347,600	05/13/2013	06/01/2043
00206R-CQ-3	AT&T INC SR UNSEC			1	2.B FE	15,693,930	120.7640	19,020,257	15,750,000	15,700,412		1,060			4.750	4.772	MN	95,594	748,125	04/23/2015	05/15/2046
00206R-HJ-4	AT&T INC SR UNSEC			2	2.B FE	3,059,871	112.3280	3,454,074	3,075,000	3,063,586		1,328			4.350	4.411	MS	44,588	133,763	02/13/2019	03/01/2029
00206R-HK-1	AT&T INC SR UNSEC			2	2.B FE	2,858,730	119.5280	3,585,825	3,000,000	2,871,240		4,544			4.850	5.232	MS	48,500	145,500	02/13/2019	03/01/2039
00206R-KE-1	AT&T INC			1	2.B FE	5,896,578	97.9290	5,777,803	5,900,000	5,898,145		1,567			3.300	3.302	FA	81,125	193,078	07/27/2020	02/01/2052
00206R-KH-4	AT&T INC			1	2.B FE	4,990,950	96.6320	4,831,608	5,000,000	4,992,478		1,275			2.250	2.267	FA	46,875	111,563	07/27/2020	02/01/2032
002824-BG-4	ABBOTT LABORATORIES SR UNSEC			1	1.F FE	7,178,760	127.6120	9,219,981	7,225,000	7,186,841		1,719			4.750	4.800	MN	29,552	343,188	11/17/2016	11/30/2036
002824-BQ-2	ABBOTT LABORATORIES			1	1.F FE	19,023,431	96.4880	18,622,138	19,300,000	19,062,761		25,930			1.400	1.555	JD	751	270,200	06/22/2020	06/30/2030
00287Y-AM-1	ABBVIE INC SR UNSEC			1	2.B FE	2,350,691	119.3210	2,833,867	2,375,000	2,354,949		574			4.400	4.463	MN	15,965	104,500	11/05/2012	11/06/2042
00287Y-BX-6	ABBVIE INC SERIES WI			1	2.B FE	1,874,571	106.9190	2,004,736	1,875,000	1,875,043		361			3.200	3.200	MN	6,667	60,000	11/17/2020	11/21/2029
00287Y-CT-4	ABBVIE INC SERIES WI			1	2.B FE	2,725,144	101.3490	2,660,403	2,625,000	2,655,908		(61,609)			3.250	0.872	AO	21,328	85,313	11/17/2020	10/01/2022
00287Y-CX-5	ABBVIE INC SERIES WI			1	2.C FE	10,285,152	106.4480	10,218,976	9,600,000	10,101,344		(163,630)			3.800	1.969	MS	107,413	364,800	11/17/2020	03/15/2025
00287Y-DB-2	ABBVIE INC SERIES WI			1	2.B FE	4,151,775	124.7280	4,472,739	3,586,000	4,134,935		(15,048)			4.750	3.743	MS	50,154	170,335	11/17/2020	03/15/2045
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	1,576,424	107.0000	1,685,257	1,575,000	1,575,768		(164)			3.400	3.388	MS	15,768	53,550	06/01/2017	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	2,322,900	107.4310	2,685,769	2,500,000	2,379,027		19,230			3.400	4.408	JD	3,778	85,000	12/12/2018	06/15/2027
00507V-AP-4	ACTIVISION BLIZZARD			1	2.A FE	14,235,043	92.2380	13,835,647	15,000,000	14,266,498		31,455			1.350	1.964	MS	59,625	101,250	08/05/2021	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD			1	2.A FE	4,237,450	87.5790	4,378,931	5,000,000	4,247,516		10,066			2.500	3.317	MS	36,806	62,500	05/11/2021	09/15/2050
007944-AG-6	ADVENT HEALTH SYSTEM			1	1.F FE	5,000,000	110.4480	5,522,403	5,000,000	5,000,000					3.630	3.630	MS	60,500	181,500	10/23/2019	03/01/2049
00817Y-AZ-1	AETNA INC SR UNSEC			1	2.B FE	4,560,452	111.2380	5,089,134	4,575,000	4,561,704		298			3.875	3.893	FA	66,973	177,281	08/07/2017	08/15/2047
008513-AB-9	AGREE LP			1	2.B FE	10,381,043	97.9600	10,236,846	10,450,000	10,386,896		5,853			2.000	2.101	JD	9,289	122,497	05/06/2021	06/15/2028
008513-AC-7	AGREE LP			1	2.B FE	9,913,600	98.0780	9,807,844	10,000,000	9,917,633		4,033			2.600	2.684	JD	11,556	152,389	05/05/2021	06/15/2033
00912X-AN-4	AIR LEASE CORP SR UNSEC			1	2.B FE	3,719,850	106.3510	3,988,169	3,750,000	3,740,538		3,234			4.250	4.350	MS	46,927	159,375	09/09/2014	09/15/2024
00912X-AW-4	AIR LEASE CORP SR UNSEC			1	2.B FE	4,977,650	100.8030	5,040,144	5,000,000	4,997,655		4,596			2.625	2.720	JJ	65,625	131,250	06/05/2017	07/01/2022
00912X-AY-0	AIR LEASE CORP SR UNSEC			1	2.B FE	9,894,500	105.2780	10,527,759	10,000,000	9,933,171		9,918			3.625	3.752	JD	30,208	362,500	11/13/2017	12/01/2027
00914A-AF-9	AIR LEASE CORP SERIES MTN			1	2.B FE	6,927,410	101.3740	7,096,174	7,000,000	6,954,596		13,986			2.300	2.520	FA	67,083	161,000	01/07/2020	02/01/2025
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	16,194,045	100.5870	15,942,975	15,850,000	16,179,673		(14,833)			2.050	1.772	MN	41,518	222,425	08/05/2021	05/15/2030
010392-EE-4	ALABAMA POWER CO SR UNSEC			1	1.G FE	999,560	125.6680	1,256,682	1,000,000	999,750		16			5.600	5.603	MS	16,489	56,000	03/12/2003	03/15/2033
010392-FJ-2	ALABAMA POWER CO SR UNSEC			1	1.G FE	4,986,151	111.1820	6,377,415	5,736,000	5,106,469		17,449			3.850	4.678	JD	18,403	220,836	12/03/2013	12/01/2042
010392-FU-7	ALABAMA POWER CO SERIES 20 A			1	1.E FE	11,323,130	93.4580	10,630,815	11,375,000	11,329,677		4,866			1.450	1.499	MS	48,565	173,184	08/24/2020	09/15/2030
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	9,755,990	109.2940	10,507,494	9,614,000	9,697,861		(15,747)			3.950	3.749	JJ	175,108	379,753	01/04/2018	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	6,919,498	110.4040	7,673,060	6,950,000	6,931,248		2,692			3.950	4.001	JJ	126,587	274,525	03/16/2017	01/15/2028
015271-AN-9	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	4,995,800	116.9930	5,849,662	5,000,000	4,996,859		294			4.700	4.709	JJ	117,500	235,000	06/12/2018	07/01/2030
015271-AR-0	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2.A FE	5,001,666	107.6540	5,382,712	5,000,000	5,001,477		(135)			3.375	3.371	FA	63,750	168,750	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2.A FE	3,868,878	103.0520	3,993,269	3,875,000	3,870,333		518			2.750	2.767	JD	4,736	106,563	09/03/2019	12/15/2029
015271-AV-1	ALEXANDRIA REAL ESTATE E			1	2.A FE	5,664,331	93.9650	5,332,510	5,675,000	5,665,405		770			1.875	1.892	FA	44,336	105,224	07/29/2020	02/01/2033
01959L-AB-8	ALLINA HEALTH SYSTEM UNSEC			2	1.D FE	5,000,000	123.8970	6,194,875	5,000,000	5,000,000					4.430	4.430	AO	46,761	221,500	03/30/2017	04/15/2047
020002-BC-4	ALLSTATE CORP SR UNSEC			1	1.G FE	1,643,004	120.0320	1,980,524	1,650,000	1,643,675		141			4.200	4.225	JD	3,080	69,300	12/01/2016	12/15/2046
020002-BG-5	ALLSTATE CORP SR UNSEC			2	1.G FE	14,931,398	116.6820	17,443,963	14,950,000	14,933,362		604			3.850	3.856	FA	225,434	575,575	06/05/2019	08/10/2049
020002-BJ-9	ALLSTATE CORP			1	1.G FE	14,572,206	94.5350	14,180,289	15,000,000	14,589,390		17,184			1.450	1.782	JD	9,667	108,750	08/05/2021	12/15/2030
02209S-BL-6	ALTRIA GROUP INC			1	2.B FE	3,970,826	94.9420	3,773,929	3,975,000	3,971,130		304			2.450	2.461	FA	39,767	48,694	02/01/2021	02/04/2032
02344A-AA-6	AMCOR FLEXIBLES NORTH AM			2	2.B FE	6,084,660	101.3530	6,081,169	6,000,000	6,080,533		(4,127)			2.690	2.525	MN	16,140	80,700	06/16/2021	05/25/2031
023608-AJ-1	AMEREN CORP			1	2.A FE	11,116,453	107.8680	10,786,783	10,000,000	11,072,009		(44,444)			3.500	2.155	JJ	161,389		08/05/2021	01/15/2031
023608-AK-8	AMEREN CORP			1	2.B FE	14,986,200	96.6360	14,495,418	15,000,000	14,987,766		1,566			1.750	1.764	MS	77,292	138,542	02/24/2021	03/15/2028
02361D-AM-2	AMEREN ILLINOIS CO SR SEC			1	1.F FE	8,727,966	124.7410	10,946,036	8,775,000	8,734,943		1,008			4.800	4.834	JD	18,720	421,200	12/05/2013	12/15/2043
02361D-AV-2	AMEREN ILLINOIS CO			1	1.F FE	4,978,850	94.0790	4,703,968	5,000,000	4,981,031		1,971			1.550	1.596	MN	9,903	75,778	11/09/2020	11/15/2030
025816-BR-9	AMERICAN EXPRESS CO SR UNSEC			2	1.G FE	4,974,400	104.8010	5,240,036	5,000,000	4,986,557		4,484			3.000	3.100	AO	25,417	150,000	03/25/2019	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO SR UNSEC			2	1.G FE	6,993,630	102.8870	7,202,080	7,000,000	6,998,433		1,310			3.400	3.420	FA	81,978	238,000	02/22/2018	02/27/2023
025932-AL-8	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	11,003,410	118.6120	13,254,921	11,175,000	11,010,297		2,993			4.500	4.596	JD	22,350	502,875	03/14/2019	06/15/2047
02665W-CJ-8	AMERICAN HONDA FINANCE SR UNSEC				1.G FE	4,991,350	104.0850	5,204,259	5,000,000	4,997,178		1,759			3.450	3.488	JJ	80,021	172,500	07/11/2018	07/14/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02665W-CY-5	AMERICAN HONDA FINANCE SR UNSEC				1.G FE	14,986,200	100.8750	15,131,291	15,000,000	14,997,701		4,652			2.200	2.232	JD	3,667	330,000	06/24/2019	06/27/2022
02665W-CZ-2	AMERICAN HONDA FINANCE SR UNSEC				1.G FE	4,988,750	102.9990	5,149,949	5,000,000	4,994,235		2,222			2.400	2.448	JD	1,333	120,000	06/24/2019	06/27/2024
02666T-AC-1	AMERICAN HOMES 4 RENT			1	2.C FE	10,138,411	98.0040	9,800,354	10,000,000	10,133,338		(5,073)			2.375	2.215	JJ	114,132		08/05/2021	07/15/2031
026874-DK-0	AMERICAN INTL GROUP SR UNSEC			1	2.B FE	7,696,186	111.5540	8,617,520	7,725,000	7,705,667		2,651			4.200	4.246	AO	81,113	324,450	03/19/2018	04/01/2028
03027X-AB-6	AMERICAN TOWER CORP SR UNSEC			1	2.C FE	6,149,470	102.6860	6,366,544	6,200,000	6,193,681		5,633			3.500	3.597	JJ	91,019	217,000	01/03/2013	01/31/2023
03027X-AZ-3	AMERICAN TOWER CORP			1	2.C FE	4,995,250	102.6810	5,134,072	5,000,000	4,997,106		859			2.400	2.419	MS	35,333	120,000	01/07/2020	03/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	29,891,089	94.4960	28,372,524	30,025,000	29,906,652		12,397			1.875	1.924	AO	118,849	589,553	09/23/2020	10/15/2030
03040W-AJ-4	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	1,671,952	118.7520	1,989,103	1,675,000	1,672,481		73			4.300	4.311	JD	6,002	72,025	12/12/2012	12/01/2042
03040W-AN-5	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	2,495,450	105.7430	2,643,582	2,500,000	2,497,614		444			3.000	3.021	JD	6,250	75,000	11/14/2016	12/01/2026
03040W-AP-0	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	2,206,488	114.5150	2,547,955	2,225,000	2,208,330		382			4.000	4.048	JD	7,417	89,000	11/14/2016	12/01/2046
03040W-AR-6	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	5,159,113	111.5170	5,771,023	5,175,000	5,160,587		329			3.750	3.767	MS	64,688	194,063	08/07/2017	09/01/2047
03040W-AT-2	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	17,623,780	119.3130	21,476,267	18,000,000	17,645,971		6,856			4.200	4.324	MS	252,000	756,000	10/04/2018	09/01/2048
03040W-AU-9	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	2,494,475	107.7330	2,693,316	2,500,000	2,495,775		492			3.450	3.476	JD	7,188	86,250	05/06/2019	06/01/2029
03040W-AW-5	AMERICAN WATER CAPITAL C			1	2.A FE	921,217	103.6350	958,626	925,000	921,797		336			2.800	2.847	MN	4,317	25,900	04/08/2020	05/01/2030
03040W-AY-1	AMERICAN WATER CAPITAL C			1	2.A FE	4,984,800	99.9950	4,999,767	5,000,000	4,985,689		889			2.300	2.334	JD	9,583	62,931	05/10/2021	06/01/2031
03073E-AM-7	AMERISOURCEBERGEN CORP SR UNSEC			1	2.A FE	1,976,160	104.8920	2,097,839	2,000,000	1,990,073		2,924			3.250	3.417	MS	21,667	65,000	12/06/2016	03/01/2025
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A			1	2.B FE	10,047,442	102.1070	10,338,305	10,125,000	10,052,639		5,197			2.805	2.894	MS	86,780	142,003	03/30/2021	03/11/2031
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A			1	2.B FE	2,000,000	110.3740	2,207,485	2,000,000	2,000,000					3.833	3.833	MS	23,424	38,330	03/08/2021	03/11/2051
031162-CU-2	AMGEN INC			1	2.A FE	14,994,750	101.7760	15,266,414	15,000,000	14,995,633		479			2.450	2.454	FA	132,708	367,500	02/18/2020	02/21/2030
031162-CW-8	AMGEN INC			1	2.A FE	10,128,950	100.5500	10,054,962	10,000,000	10,125,873		(4,221)			2.300	2.142	FA	80,500	207,319	08/05/2021	02/25/2031
032095-AH-4	AMPHENOL CORP SR UNSEC			2	2.A FE	1,548,512	113.6120	1,760,991	1,550,000	1,548,828		131			4.350	4.362	JD	5,619	67,425	01/07/2019	06/01/2029
032095-AK-7	AMPHENOL CORP			1	2.A FE	14,599,991	101.8790	14,899,843	14,625,000	14,608,396		3,709			2.050	2.084	MS	99,938	299,813	02/13/2020	03/01/2025
032654-AN-5	ANALOG DEVICES INC SR UNSEC			1	1.G FE	2,558,675	109.0590	2,808,268	2,575,000	2,566,237		1,600			3.500	3.576	JD	6,509	90,125	11/30/2016	12/05/2026
032654-AS-4	ANALOG DEVICES INC			1	1.G FE	2,338,156	105.0110	2,467,763	2,350,000	2,342,072		2,289			2.950	3.060	AO	17,331	69,325	04/06/2020	04/01/2025
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV CO.GUARNT			2	2.B FE	26,119,085	126.3930	34,695,012	27,450,000	26,186,109		25,743			4.900	5.239	FA	560,438	1,345,050	05/15/2019	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	2.B FE	2,056,159	109.0010	2,261,767	2,075,000	2,060,007		475			3.750	3.801	JJ	35,880	77,813	07/11/2012	07/15/2042
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			1	2.B FE	3,945,888	119.5220	4,728,296	3,956,000	3,946,786		176			4.439	4.454	AO	41,463	175,607	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV WOR CO.GUARNT				2.B FE	5,267,170	125.4310	6,271,545	5,000,000	5,234,969		(7,032)			4.950	4.589	JJ	114,125	247,500	12/19/2016	01/15/2042
035240-AR-1	ANHEUSER-BUSCH INBEV WOR CO.GUARNT			2	2.A FE	9,964,100	120.0850	12,008,488	10,000,000	9,971,059		2,479			4.900	4.940	JJ	215,056	490,000	01/10/2019	01/23/2031
035240-AV-2	ANHEUSER BUSCH INBEV WOR			1	2.A FE	5,139,185	109.6050	5,644,665	5,150,000	5,141,063		898			3.500	3.524	JD	15,021	180,250	04/01/2020	06/01/2030
036752-AN-3	ANTHEM INC			1	2.B FE	21,066,615	99.6430	20,925,026	21,000,000	21,070,073		(23)			2.250	2.203	MN	60,375	416,250	08/05/2021	05/15/2030
037389-BC-6	AON CORP CO.GUARNT			2	2.A FE	13,287,897	109.6210	14,579,577	13,300,000	13,290,697		1,083			3.750	3.761	MN	81,740	498,750	04/30/2019	05/02/2029
037735-CX-3	APPALACHIAN POWER CO SR UNSEC			2	1.G FE	3,476,060	120.1480	4,205,172	3,500,000	3,477,176		420			4.500	4.542	MS	52,500	157,500	03/04/2019	03/01/2049
037833-AK-6	APPLE INC SR UNSEC			1	1.B FE	7,365,191	102.3850	7,550,865	7,375,000	7,373,549		1,056			2.400	2.415	MN	28,517	177,000	04/30/2013	05/03/2023
037833-AS-9	APPLE INC SR UNSEC			1	1.B FE	12,489,500	105.7610	13,220,152	12,500,000	12,497,206		1,125			3.450	3.460	MN	65,885	431,250	04/29/2014	05/06/2024
037833-BY-5	APPLE INC SR UNSEC			1	1.B FE	16,264,140	106.8950	17,423,945	16,300,000	16,283,719		3,612			3.250	3.276	FA	188,356	529,750	02/16/2016	02/23/2026
037833-CX-6	APPLE INC SR UNSEC			1	1.B FE	7,981,520	107.1370	8,570,936	8,000,000	7,989,214		1,788			3.000	3.027	JD	7,333	240,000	06/13/2017	06/20/2027
037833-DY-3	APPLE INC			1	1.B FE	9,680,722	94.2590	9,425,859	10,000,000	9,694,012		13,290			1.250	1.631	FA	45,486	62,500	08/05/2021	08/20/2030
037833-DZ-0	APPLE INC			1	1.B FE	8,725,850	93.8840	8,214,810	8,750,000	8,727,810		1,780			2.400	2.412	FA	76,417	210,000	08/13/2020	08/20/2050
038222-AL-9	APPLIED MATERIALS INC SR UNSEC			1	1.F FE	13,476,986	107.9730	14,603,302	13,525,000	13,497,849		4,661			3.300	3.342	AO	111,581	446,325	03/28/2017	04/01/2027
038222-AN-5	APPLIED MATERIALS INC			1	1.F FE	22,986,623	97.8590	22,581,001	23,075,000	22,999,652		8,226			1.750	1.792	JD	33,651	403,813	05/26/2020	06/01/2030
03836W-AB-9	AQUA AMERICA INC SR UNSEC			2	2.B FE	6,578,050	108.2410	7,116,838	6,575,000	6,577,329		(280)			3.566	3.560	MN	39,077	234,465	04/25/2019	05/01/2029
03836W-AC-7	AQUA AMERICA INC SR UNSEC			2	2.B FE	9,774,818	118.6430	11,567,736	9,750,000	9,773,697		(467)			4.276	4.261	MN	69,485	416,910	04/29/2019	05/01/2049
039482-AB-0	ARCHER DANIELS MIDLAND C			1	1.F FE	10,683,800	108.6960	10,869,638	10,000,000	10,628,602		(55,198)			3.250	2.381	MS	84,861	325,000	03/18/2021	03/27/2030
039483-BH-4	ARCHER-DANIELS-MIDLAND C SR UNSEC			1	1.F FE	8,318,413	120.3360	10,740,011	8,925,000	8,413,703		14,182			4.016	4.434	AO	74,673	358,428	04/30/2014	04/16/2043
040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	3,095,430	126.1770	3,785,316	3,000,000	3,054,490		(3,394)			5.625	5.409	MN	21,563	168,750	05/29/2003	05/15/2033
040555-CW-2	ARIZONA PUBLIC SERVICE SR UNSEC			1	1.G FE	14,989,650	104.6500	15,697,435	15,000,000	14,993,759		991			2.950	2.958	MS	130,292	442,500	09/06/2017	09/15/2027
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			1	2.C FE	4,323,335	104.3710	4,540,148	4,350,000	4,339,047		3,841			3.250	3.349	MS	44,376	141,375	09/05/2017	09/08/2024
04351L-AB-6	ASCENSION HEALTH SR UNSEC				1.B FE	1,588,635	122.2670	1,901,244	1,555,000	1,585,770		(731)			3.945	3.821	MN	7,838	61,345	10/02/2017	11/15/2046
045054-AJ-2	ASHTEAD CAPITAL INC SERIES 144A			1	2.C FE	6,050,000	104.5290	6,323,979	6,050,000	6,050,000					4.000	4.000	MN	40,333	242,000	10/28/2019	05/01/2028
04636N-AB-9	ASTRAZENECA FINANCE LLC				1.G FE	1,098,625	100.7000	1,107,697	1,100,000	1,098,698		73			2.250	2.264	MN	2,269	12,375	05/25/2021	05/28/2031
048303-CJ-8	ATLANTIC CITY ELECTRIC			1	1.F FE	3,473,124	100.4290	3,489,900	3,475,000	3,473,266		143			2.300	2.306	MS	23,533	41,073	03/03/2021	03/15/2031
048303-D#-5	ATLANTIC CITY ELEC CO SR-SEC			1	1.F	3,000,000	126.8010	3,804,030	3,000,000	3,000,000					5.800	5.800	MS	58,000	174,000	03/08/2006	03/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
049560-AK-1	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	1,993,560	132.5750	2,651,493	2,000,000	1,994,790		147			5.500	5.522	JD	4,889	110,000	06/07/2011	06/15/2041
049560-AL-9	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	7,485,900	115.6260	8,671,986	7,500,000	7,488,511		336			4.150	4.161	JJ	143,521	311,250	01/08/2013	01/15/2043
049560-AM-7	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	1,402,745	116.3890	1,571,250	1,350,000	1,397,198		(1,312)			4.125	3.889	AO	11,756	55,688	06/05/2017	10/15/2044
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	7,354,719	105.7600	7,799,832	7,375,000	7,363,228		1,957			3.000	3.032	JD	9,833	221,250	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP SR UNSEC			2	1.G FE	7,362,926	122.0350	9,030,606	7,400,000	7,365,016		684			4.300	4.330	AO	79,550	318,200	10/01/2018	10/01/2048
049560-AT-2	ATMOS ENERGY CORP			1	1.G FE	15,830,835	93.8280	14,918,729	15,900,000	15,838,572		6,272			1.500	1.546	JJ	109,975	188,150	09/23/2020	01/15/2031
053332-AR-3	AUTOZONE INC SR UNSEC			1	2.B FE	4,867,713	105.0040	5,092,710	4,850,000	4,856,809		(2,183)			3.250	3.200	AO	33,276	157,625	04/18/2016	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2.B FE	7,273,109	105.6040	7,682,694	7,275,000	7,274,114		190			3.125	3.128	AO	44,206	227,344	04/18/2016	04/21/2026
053332-BA-9	AUTOZONE INC			1	2.B FE	1,171,428	94.1070	1,105,752	1,175,000	1,171,862		321			1.650	1.682	JJ	8,940	17,826	08/04/2020	01/15/2031
05348E-BG-3	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	16,866,069	101.1610	16,691,531	16,500,000	16,850,297		(16,812)			2.300	2.006	MS	126,500	264,500	08/05/2021	03/01/2030
05351W-AA-1	AVANGRID INC SR UNSEC			1	2.B FE	4,239,885	104.6910	4,449,386	4,250,000	4,245,545		1,437			3.150	3.188	JD	11,156	133,875	11/16/2017	12/01/2024
05351W-AB-9	AVANGRID INC SR UNSEC			2	2.B FE	4,069,214	108.7220	4,430,438	4,075,000	4,070,573		508			3.800	3.817	JD	12,904	154,850	05/14/2019	06/01/2029
05379B-AK-3	AVISTA CORP 1ST MORTG			1	1.G FE	993,660	137.0830	1,370,827	1,000,000	995,689		189			6.250	6.297	JD	5,208	62,500	11/14/2005	12/01/2035
05379B-AP-2	AVISTA CORP 1ST MORTG			1	1.G FE	997,700	101.0980	1,010,979	1,000,000	999,940		237			5.125	5.150	AO	12,813	51,250	09/15/2009	04/01/2022
05379B-AQ-0	AVISTA CORP 1ST MORTG			1	1.G FE	7,492,425	123.4870	9,261,548	7,500,000	7,492,992		139			4.350	4.356	JD	27,188	326,250	05/15/2018	06/01/2048
054561-AC-9	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	2,560,723	103.4790	2,653,209	2,564,000	2,562,983		749			3.900	3.932	AO	19,721	99,996	01/16/2019	04/20/2023
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	18,238,102	112.1010	20,178,248	18,000,000	18,176,681		(25,803)			4.350	4.162	AO	154,425	783,000	06/24/2019	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	5,982,618	124.8970	7,493,795	6,000,000	5,983,897		290			5.000	5.018	AO	59,167	300,000	01/23/2019	04/20/2048
05523U-AL-4	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.B FE	9,963,702	122.0080	12,428,913	10,187,000	9,989,277		4,653			4.750	4.892	AO	112,906	483,883	12/29/2015	10/07/2044
05531F-AX-1	BB&T CORP SR UNSEC			1	1.G FE	6,986,910	100.4040	7,028,306	7,000,000	6,999,317		2,724			2.750	2.790	AO	48,125	192,500	03/16/2017	04/01/2022
05531G-AB-7	BB&T CORP SUBORD			2	1.G FE	6,993,070	110.1140	7,708,014	7,000,000	6,994,749		620			3.875	3.887	MS	76,854	271,250	03/11/2019	03/19/2029
059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	2,552,400	121.0440	3,631,331	3,000,000	2,729,809		15,687			5.200	6.317	JD	6,933	156,000	09/03/2003	06/15/2033
059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC			1	1.G FE	3,446,826	107.9500	3,724,278	3,450,000	3,447,173		71			3.500	3.505	FA	45,617	120,750	08/15/2016	08/15/2046
06051G-GE-3	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	4,012,480	100.1120	4,004,490	4,000,000	4,000,252		(4,847)			3.124	3.000	JJ	55,885	124,960	05/22/2019	01/20/2023
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	3,775,000	110.1530	4,158,293	3,775,000	3,775,000					3.974	3.974	FA	60,007	150,019	02/04/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	2,500,000	104.5810	2,614,529	2,500,000	2,500,000					3.458	3.458	MS	25,455	86,450	03/12/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	6,000,000	106.9350	6,416,112	6,000,000	6,000,000					3.559	3.559	AO	40,335	213,540	04/17/2019	04/23/2027
06051G-HU-6	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	6,000,000	114.8840	6,893,038	6,000,000	6,000,000					4.078	4.078	AO	46,217	244,680	04/17/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC			2	1.G FE	2,827,090	105.4590	2,979,213	2,825,000	2,826,638		(189)			3.194	3.185	JJ	39,601	90,231	07/18/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP SERIES MTN			1	1.G FE	21,175,000	103.2550	21,864,194	21,175,000	21,175,000					2.884	2.770	AO	117,048	610,687	10/17/2019	10/22/2030
06406R-AD-9	BANK OF NY MELLON CORP SR UNSEC			1	1.F FE	4,997,900	107.7430	5,387,163	5,000,000	4,998,788		203			3.250	3.255	MN	20,313	162,500	05/09/2017	05/16/2027
06406R-AN-7	BANK OF NY MELLON CORP SERIES MTN			2	1.E FE	9,521,381	100.9180	9,522,469	9,525,000	9,522,572		709			1.600	1.608	AO	28,363	152,400	04/17/2020	04/24/2025
06406R-AR-8	BANK OF NY MELLON CORP SERIES MTN			2	1.E FE	19,997,309	96.9460	19,389,219	20,000,000	19,997,439		130			1.650	1.652	JJ	140,250		08/05/2021	01/28/2031
06654D-AF-4	BANNER HEALTH			2	1.D FE	9,018,300	100.8780	9,078,995	9,000,000	9,017,986		(314)			2.480	2.456	JJ	35,340		10/22/2021	01/01/2032
06849R-AC-6	BARRICK NA FINANCE LLC CO.GUARNT			1	2.A FE	2,989,290	148.1490	4,444,467	3,000,000	2,991,516		248			7.500	7.530	MS	66,250	225,000	09/08/2008	09/15/2038
07274N-AL-7	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	8,549,731	111.6940	9,605,680	8,600,000	8,564,040		4,324			4.375	4.446	JD	16,722	376,250	06/26/2018	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	1,132,014	116.7660	1,342,810	1,150,000	1,134,090		625			4.625	4.747	JD	886	53,188	06/18/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC CO.GUARNT			1	2.B FE	1,644,324	122.9000	2,027,854	1,650,000	1,644,646		97			4.875	4.897	JD	1,341	80,438	06/18/2018	06/25/2048
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT			2	1.F FE	13,227,475	103.0240	13,650,723	13,250,000	13,236,512		4,413			2.150	2.186	JD	19,783	284,875	12/03/2019	12/06/2024
075887-AV-1	BECTON DICKINSON SR UNSEC			1	2.C FE	4,949,200	133.9630	6,698,175	5,000,000	4,960,628		1,252			6.000	6.074	MN	38,333	300,000	05/11/2009	05/15/2039
075887-CL-1	BECTON DICKINSON AND CO			1	2.C FE	19,900,577	96.1290	19,225,789	20,000,000	19,904,417		3,840			1.957	2.015	FA	152,211	195,700	08/05/2021	02/11/2031
084659-AM-3	BERKSHIRE HATHAWAY ENERG SR UNSEC			1	1.G FE	5,878,624	107.0340	6,315,003	5,900,000	5,885,751		2,009			3.250	3.293	AO	40,481	191,750	05/02/2018	04/15/2028
084664-BV-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			1	1.C FE	2,429,984	119.6470	2,931,347	2,450,000	2,433,399		464			4.300	4.349	MN	13,461	105,350	05/08/2013	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FIN CO.GUARNT			2	1.C FE	3,730,988	121.3500	4,550,623	3,750,000	3,732,138		358			4.200	4.230	FA	59,500	157,500	08/07/2018	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FIN CO.GUARNT			1	1.C FE	13,120,425	122.7890	16,269,498	13,250,000	13,127,238		2,365			4.250	4.308	JJ	259,663	563,125	01/04/2019	01/15/2049
084664-CU-3	BERKSHIRE HATHAWAY FIN			1	1.C FE	4,145,850	99.0570	4,110,862	4,150,000	4,146,544		387			1.850	1.861	MS	23,246	76,775	03/04/2020	03/12/2030
08661U-AA-4	BETH ISRAEL LAHEY HEALTH SERIES L			1	1.F FE	7,000,000	99.7160	6,980,153	7,000,000	7,000,000					2.220	2.219	JJ	19,425		11/02/2021	07/01/2028
092113-AM-1	BLACK HILLS CORP SR UNSEC			1	2.A FE	2,005,983	104.0150	2,080,301	2,000,000	2,002,984		(608)			3.150	3.114	JJ	29,050	63,000	10/05/2016	01/15/2027
092113-AR-0	BLACK HILLS CORP			1	2.A FE	8,969,040	103.8450	9,346,048	9,000,000	8,975,234		2,774			3.050	3.090	AO	57,950	274,500	09/26/2019	10/15/2029
092114-AB-3	BLACK HILLS POWER INC 1ST MORTG			1	1.F FE	1,998,620	137.0820	2,741,632	2,000,000	1,998,929		32			6.125	6.130	MN	20,417	122,500	10/22/2009	11/01/2039
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1.D FE	2,851,713	108.6520	3,123,732	2,875,000	2,857,209		2,110			3.250	3.346	AO	15,832	93,438	04/17/2019	04/30/2029
09247X-AR-2	BLACKROCK INC			1	1.D FE	33,905,158	98.5430	33,036,558	33,525,000	33,893,574		(13,637)			1.900	1.764	JJ	270,714	209,475	08/05/2021	01/28/2031
097023-BZ-7	BOEING CO SR UNSEC			1	2.C FE	3,340,260	99.0280	3,565,009	3,600,000	3,358,952		5,114			3.625	4.042	MS	43,500	130,500	02/21/2018	03/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CA-1	BOEING CO SR UNSEC			2	2.C FE	6,730,329	104.5710	7,215,417	6,900,000	6,777,492		15,469			3.450	3.747	MN	39,675	238,050	10/29/2018	11/01/2028
097023-CB-9	BOEING CO SR UNSEC			2	2.C FE	2,613,324	103.7890	2,906,083	2,800,000	2,623,860		3,473			3.850	4.245	MN	17,967	107,800	10/29/2018	11/01/2048
097023-CF-0	BOEING CO SR UNSEC			2	2.C FE	7,932,891	100.4280	8,335,526	8,300,000	7,944,339		4,068			3.825	4.049	MS	105,825	317,475	02/13/2019	03/01/2059
099724-AL-0	BORGWARNER INC			1	2.A FE	9,398,516	103.3120	9,737,178	9,425,000	9,403,919		3,511			2.650	2.694	JJ	124,881	258,088	06/16/2020	07/01/2027
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	2.A FE	6,194,172	103.7490	6,432,415	6,200,000	6,196,516		562			3.150	3.161	FA	81,375	195,300	07/31/2017	08/01/2027
10112R-AZ-7	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	8,764,404	104.7010	9,213,672	8,800,000	8,782,200		5,480			3.200	3.270	JJ	129,849	281,600	03/22/2019	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	13,551,176	112.6980	15,326,928	13,600,000	13,564,043		4,336			4.500	4.545	JD	51,000	612,000	11/13/2018	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP SR UNSEC			2	2.A FE	5,539,733	106.1400	5,890,745	5,550,000	5,542,011		924			3.400	3.422	JD	5,242	188,700	06/12/2019	06/21/2029
101137-AZ-0	BOSTON SCIENTIFIC CORP			1	2.B FE	4,697,744	101.1250	4,752,881	4,700,000	4,698,458		433			1.900	1.910	JD	7,442	89,300	05/14/2020	06/01/2025
101137-BA-4	BOSTON SCIENTIFIC CORP			1	2.B FE	10,512,305	101.9410	10,194,101	10,000,000	10,490,158		(22,147)			2.650	1.997	JD	22,083	132,500	08/05/2021	06/01/2030
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1.F FE	3,743,850	105.7590	4,177,480	3,950,000	3,821,884		26,578			3.119	3.940	MN	19,507	123,201	12/14/2018	05/04/2026
105340-AN-3	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	2,897,550	105.6110	3,168,338	3,000,000	2,963,842		12,093			4.100	4.572	AO	30,750	123,000	11/13/2015	10/01/2024
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	8,636,880	107.4800	9,673,192	9,000,000	8,757,812		35,124			3.950	4.474	MN	45,425	355,500	05/15/2018	11/15/2027
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	1,367,859	104.6430	1,435,702	1,372,000	1,369,313		993			2.900	2.980	JJ	17,131	39,788	07/14/2020	07/26/2024
110122-CZ-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	4,926,767	102.6350	4,936,729	4,810,000	4,860,097		(46,252)			3.250	2.244	FA	56,885	156,325	07/15/2020	02/20/2023
110122-DD-7	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	8,055,531	109.1310	8,348,487	7,650,000	7,979,221		(52,473)			3.450	2.621	MN	33,724	263,925	07/15/2020	11/15/2027
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	13,033,758	111.4580	13,374,900	12,000,000	12,845,819		(130,743)			3.900	2.599	FA	170,300	468,000	07/15/2020	02/20/2028
110122-DS-4	BRISTOL MYERS SQUIBB CO			1	1.F FE	1,620,255	94.5970	1,537,201	1,625,000	1,620,376		109			2.550	2.564	MN	5,525	41,438	11/09/2020	11/13/2050
11120V-AK-9	BRIXMOR OPERATING PART			1	2.C FE	11,284,371	99.4680	10,966,302	11,025,000	11,269,262		(15,108)			2.250	1.863	AO	62,016	141,947	08/05/2021	04/01/2028
11134L-AH-2	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	3,485,879	108.4290	3,795,020	3,500,000	3,491,487		1,500			3.875	3.929	JJ	62,538	135,625	02/07/2018	01/15/2027
11134L-AM-1	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	4,999,494	101.7690	5,088,432	5,000,000	4,999,981		18			2.650	2.650	JJ	61,097	132,500	02/07/2018	01/15/2023
11134L-AR-0	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	4,947,854	106.8230	5,287,733	4,950,000	4,949,077		135			3.500	3.503	JJ	79,888	173,250	02/07/2018	01/15/2028
11135F-BP-5	BROADCOM INC SERIES 144A			1	2.C FE	5,021,946	100.5960	5,076,065	5,046,000	5,022,178		232			3.137	3.179	MN	20,226	19,787	09/24/2021	11/15/2035
114259-AP-9	BROOKLYN UNION GAS CO SR UNSEC			1	2.A FE	20,999,950	116.5680	24,479,242	21,000,000	20,999,991					4.504	4.504	MS	291,634	945,840	03/11/2016	03/10/2046
114259-AU-8	BROOKLYN UNION GAS CO SR UNSEC			2	2.A FE	5,000,000	117.4830	5,874,164	5,000,000	5,000,000					4.487	4.487	MS	72,914	224,350	02/27/2019	03/04/2049
12189L-AC-5	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	1,658,001	129.7640	2,251,400	1,735,000	1,673,282		1,814			5.050	5.349	MS	29,206	87,618	05/16/2011	03/01/2041
12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	3,987,520	134.9930	5,399,738	4,000,000	3,989,996		286			5.400	5.421	JD	18,000	216,000	05/16/2011	06/01/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.D FE	14,937,750	121.6890	18,253,420	15,000,000	14,950,268		1,499			4.400	4.425	MS	194,333	660,000	02/28/2012	03/15/2042
12189L-BC-4	BURLINGTN NORTH SANTA FE SR UNSEC			1	1.G FE	2,917,541	120.2570	3,517,520	2,925,000	2,917,927		147			4.050	4.065	JD	5,265	118,463	02/26/2018	06/15/2048
12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC				1.D FE	3,602,620	144.5850	5,060,485	3,500,000	3,572,760		(2,694)			6.530	6.318	JJ	105,387	228,550	10/03/2003	07/15/2037
124857-AQ-6	CBS CORP CO.GUARNT			1	2.B FE	11,070,697	107.9670	12,173,330	11,275,000	11,185,834		19,859			4.000	4.215	JJ	207,961	451,000	07/07/2015	01/15/2026
124857-AR-4	CBS CORP CO.GUARNT			1	2.B FE	5,961,865	104.1330	6,404,169	6,150,000	6,044,191		18,907			2.900	3.272	JJ	82,239	178,350	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			1	2.B FE	3,936,323	106.4340	4,230,752	3,975,000	3,951,090		3,447			3.375	3.485	FA	50,681	134,156	06/26/2017	02/15/2028
124857-AX-1	CBS CORP CO.GUARNT			2	2.B FE	2,953,346	108.4580	3,253,726	3,000,000	2,966,596		4,502			3.700	3.898	JD	9,250	111,000	12/13/2018	06/01/2028
125509-AZ-2	CIGNA HOLDING CO CO.GUARNT				2.B FE	4,002,290	129.2650	5,193,886	4,018,000	4,012,107		852			7.875	7.909	MN	40,431	316,418	05/16/1997	05/15/2027
125523-AJ-9	CIGNA CORP CO.GUARNT			2	2.A FE	2,981,889	123.0000	3,690,002	3,000,000	2,983,393		638			4.800	4.849	FA	54,400	144,000	08/27/2019	08/15/2038
125523-AK-6	CIGNA CORP CO.GUARNT			2	2.A FE	2,973,724	129.2130	3,876,375	3,000,000	2,974,932		437			4.900	4.957	JD	6,533	147,000	08/27/2019	12/15/2048
125523-CB-4	CIGNA CORP NEW GLBL NT				2.A FE	6,356,739	107.3980	6,658,662	6,200,000	6,325,965		(21,757)			3.400	2.973	MS	70,267	210,800	07/14/2020	03/01/2027
125523-CM-0	CIGNA CORP NEW GLBL NT			1	2.B FE	10,288,570	100.5140	10,051,401	10,000,000	10,277,212		(11,358)			2.375	2.034	MS	69,931	126,667	08/05/2021	03/15/2031
12592B-AK-0	CNH INDUSTRIAL CAP LLC				2.C FE	7,254,010	101.3010	7,394,978	7,300,000	7,276,592		15,292			1.950	2.168	JJ	70,780	142,350	06/23/2020	07/02/2023
126117-AS-9	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	17,649,403	105.5050	18,663,792	17,690,000	17,677,436		4,900			3.950	3.981	MN	89,285	698,755	11/18/2015	05/15/2024
126117-AU-4	CNA FINANCIAL CORP SR UNSEC			1	2.A FE	11,177,650	107.5250	11,989,080	11,150,000	11,166,978		(2,834)			3.450	3.419	FA	145,322	384,675	08/28/2017	08/15/2027
126117-AV-2	CNA FINANCIAL CORP SR UNSEC			2	2.B FE	7,004,148	110.6770	7,747,416	7,000,000	7,003,168		(367)			3.900	3.893	MN	45,500	273,000	05/01/2019	05/01/2029
126117-AW-0	CNA FINANCIAL CORP			1	2.A FE	374,055	96.8290	363,108	375,000	374,174		87			2.050	2.078	FA	2,904	7,709	08/11/2020	08/15/2030
12636Y-AC-6	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	7,452,825	110.2000	8,264,985	7,500,000	7,468,336		4,370			3.950	4.027	AO	71,594	296,250	03/27/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC CO.GUARNT			1	2.A FE	2,360,710	121.9400	3,048,512	2,500,000	2,368,666		2,437			4.500	4.856	AO	27,188	112,500	08/09/2018	04/04/2048
126408-GU-1	CSX CORP SR UNSEC			1	2.A FE	9,665,535	133.0620	12,973,566	9,750,000	9,682,110		1,927			5.500	5.559	AO	113,208	536,250	05/20/2011	04/15/2041
126408-GY-3	CSX CORP SR UNSEC			1	2.A FE	11,363,130	115.6960	13,839,584	11,962,000	11,450,211		13,381			4.100	4.404	MS	144,408	490,442	08/05/2014	03/15/2044
126410-LL-1	CSX TRANSPORTATION INC SR UNSEC				1.G FE	2,130,849	162.4560	2,729,258	1,680,000	2,040,644		(8,088)			7.875	6.069	MN	16,905	132,300	08/27/2004	05/15/2043
12641L-BU-6	CSX CORP SR UNSEC			1	2.A FE	2,765,775	128.7710	3,219,270	2,500,000	2,633,473		(15,268)			6.800	5.850	JD	14,167	170,000	06/15/2010	12/01/2028
126650-CU-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	2,354,551	104.4380	2,480,401	2,375,000	2,365,244		2,039			2.875	2.975	JD	5,690	68,281	05/16/2016	06/01/2026
126650-CZ-1	CVS HEALTH CORP SR UNSEC			2	2.B FE	5,158,750	130.7440	6,537,189	5,000,000	5,149,795		(2,893)			5.050	4.845	MS	67,333	252,500	07/30/2018	03/25/2048
127097-AE-3	COTERRA ENERGY INC SERIES 144A			1	2.B FE	1,972,050	107.4620	2,122,383	1,975,000	1,972,222		172			3.900	3.929	MN	9,842	38,513	09/21/2021	05/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
133131-AW-2	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	5,294,329	112.1870	5,945,922	5,300,000	5,295,968		506			4.100	4.113	AO	45,874	217,300	10/02/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST SR UNSEC			2	1.G FE	2,294,273	106.3490	2,446,020	2,300,000	2,295,573		515			3.150	3.179	JJ	36,225	72,450	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	8,457,744	103.9950	8,397,595	8,075,000	8,441,205		(16,715)			2.800	2.180	MN	28,891	156,100	08/05/2021	05/15/2030
134429-BJ-7	CAMPBELL SOUP CO			1	2.C FE	20,669,329	99.2760	19,855,216	20,000,000	20,609,938		(52,364)			2.375	1.964	AO	88,403	356,250	08/05/2021	04/24/2030
14040H-BN-4	CAPITAL ONE FINANCIAL CO SR UNSEC			1	2.A FE	9,969,400	108.2600	10,826,011	10,000,000	9,982,711		2,965			3.750	3.787	MS	116,667	375,000	03/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CO SR UNSEC			2	2.A FE	2,994,060	108.8670	3,266,009	3,000,000	2,996,124		556			3.800	3.824	JJ	47,817	114,000	01/25/2018	01/31/2028
14149Y-AY-4	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	7,144,678	102.6840	7,484,660	7,289,000	7,265,961		18,475			3.200	3.471	MS	68,679	233,248	09/11/2014	03/15/2023
14149Y-BJ-6	CARDINAL HEALTH INC SR UNSEC			1	2.B FE	10,200,000	107.2480	10,939,345	10,200,000	10,200,000					3.410	3.410	JD	15,459	347,820	06/01/2017	06/15/2027
14215G-AA-4	CARILION CLINIC OBLIGATE SERIES 2021			1	1.D FE	5,880,000	102.5530	6,030,125	5,880,000	5,880,000					3.147	3.147	JJ	32,897		10/20/2021	07/01/2051
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI			1	2.C FE	5,120,200	101.5660	5,078,278	5,000,000	5,117,645		(2,555)			2.700	2.404	FA	51,000		10/07/2021	02/15/2031
149123-BS-9	CATERPILLAR INC SR UNSEC			1	1.F FE	6,486,285	137.5720	8,942,183	6,500,000	6,488,986		322			5.200	5.214	MN	31,922	338,000	05/24/2011	05/27/2041
149123-CB-5	CATERPILLAR INC SR UNSEC			1	1.F FE	25,084,713	116.6750	32,163,875	27,567,000	25,498,956		60,653			3.803	4.357	FA	396,052	1,048,373	07/31/2014	08/15/2042
149123-CD-1	CATERPILLAR INC SR UNSEC			1	1.F FE	12,536,373	126.3930	15,957,157	12,625,000	12,549,577		1,965			4.300	4.342	MN	69,367	542,875	05/05/2014	05/15/2044
15189T-AV-9	CENTERPOINT ENERGY INC SR UNSEC			2	2.B FE	4,979,950	111.1030	5,555,174	5,000,000	4,985,625		1,776			4.250	4.299	MN	35,417	212,500	10/03/2018	11/01/2028
15189T-BA-4	CENTERPOINT ENERGY INC			1	2.B FE	5,051,438	98.1030	4,905,173	5,000,000	5,047,194		(4,244)			1.450	1.226	JD	6,042	39,875	08/05/2021	06/01/2026
15189T-BB-2	CENTERPOINT ENERGY INC			1	2.B FE	10,409,588	101.3550	10,135,531	10,000,000	10,394,120		(15,468)			2.650	2.172	JD	22,083	145,750	08/05/2021	06/01/2031
15189W-AL-4	CENTERPOINT ENERGY RES SR UNSEC			1	1.G FE	7,495,650	109.3210	8,199,059	7,500,000	7,497,103		401			4.000	4.007	AO	75,000	300,000	03/26/2018	04/01/2028
15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT			1	1.F FE	4,384,035	111.2020	5,004,071	4,500,000	4,400,788		3,168			3.550	3.704	FA	66,563	159,750	04/19/2016	08/01/2042
15189X-AT-5	CENTERPOINT ENER HOUSTON GENL REF MORT			2	1.F FE	9,939,300	124.2100	12,421,000	10,000,000	9,942,656		1,106			4.250	4.286	FA	177,083	425,000	01/10/2019	02/01/2049
15189Y-AF-3	CENTERPOINT ENERGY RES			1	1.G FE	12,118,331	94.7130	11,483,920	12,125,000	12,119,913		1,453			1.750	1.755	AO	53,047	212,188	09/23/2020	10/01/2030
166756-AH-9	CHEVRON USA INC			1	1.D FE	4,075,000	92.2550	3,759,377	4,075,000	4,075,000					2.343	2.342	FA	36,865	95,477	08/10/2020	08/12/2050
166764-BX-7	CHEVRON CORP			1	1.D FE	4,575,000	101.4970	4,643,473	4,575,000	4,575,000					1.995	1.995	MN	12,677	91,271	05/07/2020	05/11/2027
166764-BY-5	CHEVRON CORP			1	1.D FE	6,025,000	101.1460	6,094,026	6,025,000	6,025,000					2.236	2.236	MN	18,711	134,719	05/07/2020	05/11/2030
166764-CA-6	CHEVRON CORP			1	1.D FE	3,500,000	106.1560	3,715,470	3,500,000	3,500,000					3.078	3.078	MN	14,963	107,730	05/07/2020	05/11/2050
17136M-AA-0	CHURCH & DWIGHT CO INC			1	2.A FE	1,247,438	100.8550	1,260,682	1,250,000	1,247,450		12			2.300	2.323	JD	1,677		12/01/2021	12/15/2031
172070-CP-7	DUKE ENERGY OHIO INC SR UNSEC			1	2.A FE	3,649,800	122.4520	4,898,088	4,000,000	3,788,981		12,475			5.400	6.045	JD	9,600	216,000	09/08/2004	06/15/2033
172967-DS-7	CITIGROUP INC SUBORD				2.B FE	2,513,975	86.1250	2,153,125	2,500,000	2,507,367		(489)			0.728	(0.019)	FMAN	1,871	18,231	05/23/2007	08/25/2036
172967-HA-2	CITIGROUP INC SUBORD				2.B FE	6,500,000	150.3470	9,772,536	6,500,000	6,500,000					6.675	6.675	MS	130,163	433,875	09/10/2013	09/13/2043
172967-HB-0	CITIGROUP INC SUBORD				2.B FE	5,000,000	113.0920	5,654,620	5,000,000	5,000,000					5.500	5.500	MS	82,500	275,000	09/10/2013	09/13/2025
172967-HE-4	CITIGROUP INC SR UNSEC				2.A FE	17,451,175	120.0290	21,005,091	17,500,000	17,458,327		1,039			4.950	4.968	MN	129,938	866,250	10/31/2013	11/07/2043
172967-KN-0	CITIGROUP INC SR UNSEC				2.A FE	21,955,560	107.2260	23,589,708	22,000,000	21,978,880		4,451			3.400	3.424	MN	124,667	748,000	04/26/2016	05/01/2026
172967-LP-4	CITIGROUP INC SR UNSEC			1	2.A FE	5,000,000	107.8540	5,392,708	5,000,000	5,000,000					3.668	3.668	JJ	79,983	183,400	07/17/2017	07/24/2028
172967-ML-2	CITIGROUP INC			1	2.A FE	10,000,000	101.5140	10,151,361	10,000,000	10,000,000					2.666	2.547	JJ	112,564	266,600	01/22/2020	01/29/2031
17308C-C5-3	CITIGROUP INC			1	2.A FE	12,500,000	103.8460	12,980,689	12,500,000	12,500,000					2.976	2.874	MN	57,867	372,000	10/28/2019	11/05/2030
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	3,941,310	100.2710	3,960,711	3,950,000	3,942,800		792			2.500	2.525	FA	39,774	98,750	02/03/2020	02/06/2030
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2.B FE	3,414,862	106.4660	3,646,454	3,425,000	3,418,513		913			3.500	3.534	AO	29,969	119,875	10/02/2017	04/01/2028
189054-AT-6	CLOROX COMPANY SR UNSEC			1	2.A FE	1,246,038	101.1380	1,264,220	1,250,000	1,249,681		443			3.050	3.087	MS	11,226	38,125	09/10/2012	09/15/2022
189054-AX-7	CLOROX COMPANY			1	2.A FE	4,996,142	96.9120	4,845,584	5,000,000	4,996,355		213			1.800	1.809	MN	11,500	45,000	08/05/2021	05/15/2030
191216-CT-5	COCA COLA CO THE				1.E FE	15,149,080	110.7090	16,827,716	15,200,000	15,156,867		4,454			3.450	3.490	MS	139,840	524,400	03/20/2020	03/25/2030
191216-CV-0	COCA COLA CO THE			1	1.E FE	19,684,761	96.4980	19,034,153	19,725,000	19,690,883		3,746			1.650	1.672	JD	27,122	325,463	04/29/2020	06/01/2030
191216-CX-6	COCA COLA CO THE			1	1.E FE	6,345,936	97.6390	6,200,060	6,350,000	6,346,187		90			2.600	2.603	JD	13,758	165,100	04/29/2020	06/01/2050
191216-DC-1	COCA COLA CO THE			1	1.F FE	4,571,756	95.9570	4,414,005	4,600,000	4,572,559		626			2.500	2.529	MS	33,861	114,042	09/14/2020	03/15/2051
196500-AA-0	COLORADO INT GAS CO/ISS CO.GUARNT			1	2.B FE	1,396,598	108.7810	1,522,927	1,400,000	1,398,251		336			4.150	4.180	FA	21,949	58,100	08/11/2016	08/15/2026
20030N-BM-2	COMCAST CORP CO.GUARNT			1	1.G FE	9,314,844	117.6080	10,996,362	9,350,000	9,324,590		1,497			4.200	4.228	FA	148,353	392,700	08/05/2014	08/15/2034
20030N-BN-0	COMCAST CORP CO.GUARNT			1	1.G FE	14,981,250	106.8810	16,032,161	15,000,000	14,992,402		1,940			3.375	3.390	FA	191,250	506,250	05/19/2015	08/15/2025
20030N-BQ-3	COMCAST CORP CO.GUARNT			1	1.G FE	4,996,250	124.3680	6,218,410	5,000,000	4,996,414		83			4.600	4.605	FA	86,889	230,000	05/19/2015	08/15/2045
20030N-BU-4	COMCAST CORP CO.GUARNT			1	1.G FE	5,013,950	105.9160	5,295,798	5,000,000	5,012,280		(327)			3.400	3.385	JJ	78,389	170,000	07/13/2016	07/15/2046
20030N-CC-3	COMCAST CORP CO.GUARNT			1	1.G FE	1,566,670	115.1350	1,823,735	1,584,000	1,568,076		345			3.969	4.032	MN	10,478	62,869	12/15/2017	11/01/2047
20030N-CE-9	COMCAST CORP CO.GUARNT			1	1.G FE	1,881,187	115.8740	2,203,929	1,902,000	1,882,702		369			3.999	4.060	MN	12,677	76,061	12/15/2017	11/01/2049
202795-JQ-4	COMMONWEALTH EDISON CO SERIES 127			1	1.F FE	4,960,850	104.9110	5,245,527	5,000,000	4,962,576		817			3.200	3.241	MN	20,444	160,000	11/04/2019	11/15/2049
20369E-AC-6	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	8,920,000	110.4540	9,852,534	8,920,000	8,920,000					4.790	4.790	MN	71,211	427,268	02/13/2018	05/01/2053
20369E-AD-4	COMMUNITY HEALTH NETWORK SECURED			2	1.F FE	3,877,720	109.5650	4,382,617	4,000,000	3,881,124		1,111			4.940	5.121	MN	32,933	197,600	01/30/2019	05/01/2058
205887-BR-2	CONAGRA BRANDS INC SR UNSEC			1	2.C FE	1,771,631	101.8960	1,809,680	1,776,000	1,775,466		486			3.200	3.229	JJ	24,627	56,832	01/15/2013	01/25/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
205887-CF-7	CONAGRA BRANDS INC			1	2.C FE	9,881,700	95.5020	9,550,214	10,000,000	9,901,152		16,104			1.375	1.553	MN	22,917	143,229	10/07/2020	11/01/2027
207597-EL-5	CONNECTICUT LIGHT & PWR 1ST REF MORT			2	1.E FE	2,463,648	119.6240	2,870,973	2,400,000	2,460,059		(1,347)			4.000	3.846	AO	24,000	96,000	03/25/2019	04/01/2048
20825C-AQ-7	CONOCOPHILLIPS CO.GUARNT			1	1.G FE	4,643,950	145.2640	7,263,200	5,000,000	4,717,059		8,335			6.500	7.076	FA	135,417	325,000	05/18/2009	02/01/2039
209111-FC-2	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	6,672,190	108.6060	7,602,405	7,000,000	6,723,938		7,938			3.950	4.234	MS	92,167	276,500	08/05/2014	03/01/2043
209111-FL-2	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	4,483,350	109.2080	4,914,341	4,500,000	4,484,849		343			3.875	3.896	JD	7,750	174,375	06/05/2017	06/15/2047
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	2.A FE	7,997,920	105.1750	8,414,039	8,000,000	7,998,698		199			3.125	3.128	MN	31,944	250,000	11/13/2017	11/15/2027
209111-FN-8	CON EDISON CO OF NY INC SR UNSEC			1	2.A FE	2,988,120	112.9250	3,387,761	3,000,000	2,988,659		140			4.000	4.020	MN	15,333	120,000	11/13/2017	11/15/2057
209111-FW-8	CON EDISON CO OF NY INC			1	2.A FE	1,982,220	106.7250	2,134,503	2,000,000	1,982,666		205			3.700	3.743	MN	9,456	74,000	11/05/2019	11/15/2059
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A			1	2.A FE	1,795,896	107.5410	1,935,735	1,800,000	1,796,522		360			3.350	3.377	AO	15,075	60,300	03/26/2020	04/01/2030
21036P-BB-3	CONSTELLATION BRANDS INC CO.GUARNT			2	2.C FE	1,996,240	109.6110	2,192,216	2,000,000	1,997,819		506			4.400	4.431	MN	11,244	88,000	10/22/2018	11/15/2025
21036P-BF-4	CONSTELLATION BRANDS INC			1	2.C FE	11,872,066	102.6250	11,519,639	11,225,000	11,844,074		(28,139)			2.875	2.126	MN	53,786	178,969	08/05/2021	05/01/2030
210518-CZ-7	CONSUMERS ENERGY CO 1ST MORTG			1	1.E FE	1,364,303	105.8220	1,455,056	1,375,000	1,365,545		246			3.250	3.291	FA	16,882	44,688	08/01/2016	08/15/2046
210518-DA-1	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	4,356,713	117.2880	5,131,358	4,375,000	4,358,258		373			3.950	3.974	JJ	79,686	172,813	02/15/2017	07/15/2047
210518-DC-7	CONSUMERS ENERGY CO 1ST MORTG			2	1.E FE	2,493,800	111.2070	2,780,186	2,500,000	2,495,500		563			3.800	3.830	MN	12,139	95,000	10/29/2018	11/15/2028
210518-DD-5	CONSUMERS ENERGY CO 1ST MORTG			2	1.E FE	2,988,540	125.3150	3,759,439	3,000,000	2,989,064		205			4.350	4.373	AO	27,550	130,500	10/29/2018	04/15/2049
219350-AX-3	CORNING INC SR UNSEC			2	2.A FE	4,775,500	117.7610	5,888,035	5,000,000	4,801,263		8,503			4.700	5.078	MS	69,194	235,000	10/30/2018	03/15/2037
22170Q-AA-8	COTTAGE HEALTH SYSTEM SERIES 2020			1	1.D FE	14,515,000	107.4370	15,594,514	14,515,000	14,515,000					3.304	3.304	MN	79,929	479,576	01/21/2020	11/01/2049
224044-CA-3	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	945,123	102.3550	1,023,553	1,000,000	989,404		6,774			2.950	3.685	JD	82	29,500	09/11/2014	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	1,997,500	116.2550	2,325,091	2,000,000	1,998,094		52			4.500	4.507	JD	250	90,000	04/24/2013	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC SR UNSEC			1	2.B FE	1,722,085	106.1420	1,830,947	1,725,000	1,723,510		288			3.350	3.370	MS	17,015	57,788	09/08/2016	09/15/2026
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A			1	2.B FE	4,186,938	94.2040	3,956,547	4,200,000	4,188,501		1,215			1.800	1.834	AO	18,900	78,540	09/10/2020	10/01/2030
22822V-AE-1	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	2,962,446	108.6830	3,233,307	2,975,000	2,968,002		1,196			4.000	4.051	MS	39,667	119,000	01/30/2017	03/01/2027
22966R-AF-3	CUBESMART LP			1	2.B FE	8,778,324	104.2160	9,171,034	8,800,000	8,782,259		1,899			3.000	3.028	FA	99,733	264,000	10/08/2019	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	9,907,400	96.3240	9,632,358	10,000,000	9,917,336		8,105			2.000	2.100	FA	75,556	171,667	09/29/2020	02/15/2031
23338V-AE-6	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	12,944,639	110.6320	14,354,490	12,975,000	12,948,968		698			3.700	3.713	MS	141,355	480,075	03/04/2015	03/15/2045
23338V-AF-3	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	1,174,131	112.6440	1,323,562	1,175,000	1,174,244		19			3.700	3.704	JD	3,623	43,475	05/10/2016	06/01/2046
23338V-AG-1	DTE ELECTRIC CO GENL REF MORT			1	1.E FE	4,997,300	113.5480	5,677,398	5,000,000	4,997,560		56			3.750	3.753	FA	70,833	187,500	07/31/2017	08/15/2047
23338V-AJ-5	DTE ELECTRIC CO GENL REF MORT			2	1.E FE	6,447,870	118.1690	7,680,994	6,500,000	6,450,743		991			3.950	3.996	MS	85,583	256,750	02/11/2019	03/01/2049
23338V-AL-0	DTE ELECTRIC CO			1	1.F FE	9,996,000	100.7520	10,075,182	10,000,000	9,996,187		86			2.950	2.952	MS	98,333	295,000	02/11/2020	03/01/2050
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A				1.G FE	9,996,500	101.5960	10,159,645	10,000,000	9,996,761		261			2.450	2.454	MS	80,986	122,500	02/25/2021	03/02/2031
23353-AH-3	DAIMLER TRUCKS FINAN NA SERIES 144A				2.A FE	992,640	99.9870	999,875	1,000,000	992,672		32			2.500	2.584	JD	1,181		12/02/2021	12/14/2031
235851-AV-4	DANAHER CORP			1	2.A FE	4,428,908	95.3200	4,265,582	4,475,000	4,430,170		1,024			2.600	2.650	AO	29,088	114,734	09/29/2020	10/01/2050
23745Q-AA-2	DARTMOUTH-HITCH HEALTH SECURED			1	1.F FE	6,283,200	118.4780	7,369,336	6,220,000	6,278,896		(1,244)			4.178	4.118	FA	108,280	259,872	04/04/2018	08/01/2048
24422E-UQ-0	JOHN DEERE CAPITAL CORP SR UNSEC				1.F FE	3,196,928	100.0450	3,201,425	3,200,000	3,199,974		1,056			3.200	3.234	JJ	48,640	102,400	01/04/2019	01/10/2022
24422E-VE-6	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	9,622,690	100.7530	9,697,466	9,625,000	9,624,055		739			1.200	1.208	AO	27,271	115,500	03/04/2020	04/06/2023
247109-BR-1	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	1,760,020	110.3940	1,999,229	1,811,000	1,767,503		1,329			4.000	4.176	JD	6,037	72,440	10/16/2015	06/01/2042
247109-BT-7	DELMARVA PWR & LIGHT CO 1ST MORTG			1	1.F FE	17,215,345	117.6700	20,298,013	17,250,000	17,219,682		749			4.150	4.162	MN	91,473	715,875	12/07/2015	05/15/2045
247361-ZX-9	DELTA AIR LINES INC SERIES 144A				2.C FE	2,325,000	114.3410	2,658,428	2,325,000	2,325,000					7.000	7.000	MN	27,125	162,750	04/27/2020	05/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	12,452,156	108.3670	13,708,369	12,650,000	12,523,301		19,697			3.700	3.900	FA	176,819	468,050	03/14/2018	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	10,935,570	112.7150	12,398,599	11,000,000	10,954,236		5,882			4.450	4.524	JJ	225,714	489,500	10/29/2018	07/15/2028
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2.B FE	9,825,550	105.7780	10,577,809	10,000,000	9,883,742		22,664			3.450	3.727	JJ	147,583	345,000	03/21/2019	07/27/2026
25466A-AK-7	DISCOVER BANK SR UNSEC			2	2.B FE	4,999,550	102.3920	5,119,598	5,000,000	4,999,895		93			3.350	3.352	FA	67,465	167,500	01/31/2018	02/06/2023
25466A-AR-2	DISCOVER BANK SERIES BKNT			2	2.B FE	4,241,118	101.2650	4,303,769	4,250,000	4,242,628		803			2.700	2.724	FA	46,219	114,750	02/03/2020	02/06/2030
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	2.A FE	3,985,676	107.5720	4,249,101	3,950,000	3,975,155		(5,080)			3.375	3.222	MN	17,034	133,313	11/22/2019	11/15/2026
254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI				1.G FE	3,777,302	139.6470	4,189,398	3,000,000	3,693,778		(40,466)			6.200	3.908	JD	8,267	186,000	11/22/2019	12/15/2034
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT				1.G FE	640,361	99.4710	646,564	650,000	642,421		900			2.000	2.166	MS	4,333	13,000	09/03/2019	09/01/2029
254687-FQ-4	WALT DISNEY COMPANY THE				1.G FE	17,824,950	112.1680	20,050,022	17,875,000	17,832,503		4,322			3.800	3.834	MS	186,794	679,250	03/19/2020	03/22/2030
25470D-AQ-2	DISCOVERY COMMUNICATIONS CO.GUARNT			1	2.C FE	642,190	102.2760	657,632	643,000	642,809		152			2.950	2.975	MS	5,322	18,969	09/07/2017	03/20/2023
25746U-AN-9	DOMINION ENERGY INC SR UNSEC			1	2.B FE	1,978,100	131.1430	2,622,869	2,000,000	1,987,018		774			6.300	6.382	MS	37,100	126,000	03/12/2003	03/15/2033
25746U-DJ-5	DOMINION ENERGY INC SERIES A			1	2.B FE	9,995,600	98.8420	9,884,235	10,000,000	9,996,243		643			1.450	1.459	AO	30,611	76,528	03/24/2021	04/15/2026
260003-AP-3	DOVER CORP			1	2.A FE	3,784,002	105.4830	4,008,369	3,800,000	3,787,068		1,443			2.950	2.999	MN	17,749	112,100	10/28/2019	11/04/2029
26078J-AD-2	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	3,500,000	115.8240	4,053,836	3,500,000	3,500,000					4.725	4.725	MN	21,131	165,375	11/14/2018	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC SR UNSEC			2	2.A FE	3,450,000	128.8530	4,445,429	3,450,000	3,450,000					5.319	5.319	MN	23,448	183,506	11/14/2018	11/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
263534-CP-2	E I DU PONT DE NEMOURS			1	1.G FE	2,266,742	100.3720	2,283,468	2,275,000	2,267,908		742			2.300	2.340	JJ	24,128	61,046	05/13/2020	07/15/2030
263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	2,492,050	140.9080	3,522,696	2,500,000	2,493,896		202			6.350	6.374	FA	59,972	158,750	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG			1	1.F FE	4,985,400	143.3750	7,168,766	5,000,000	4,988,671		350			6.450	6.472	AO	80,625	322,500	03/18/2009	04/01/2039
26441C-BJ-3	DUKE ENERGY CORP			1	2.B FE	9,995,100	97.1740	9,717,443	10,000,000	9,996,361		964			0.900	0.910	MS	26,500	91,000	09/09/2020	09/15/2025
26441Y-AZ-0	DUKE REALTY LP SR UNSEC			1	2.A FE	2,328,145	106.1420	2,494,341	2,350,000	2,339,297		2,171			3.250	3.360	JD	212	76,375	06/16/2016	06/30/2026
26441Y-BA-4	DUKE REALTY LP SR UNSEC			1	2.A FE	4,992,400	106.6860	5,334,281	5,000,000	4,995,183		719			3.375	3.393	JD	7,500	168,750	12/05/2017	12/15/2027
26441Y-BC-0	DUKE REALTY LP			1	2.A FE	16,536,453	103.8990	16,878,399	16,245,000	16,517,913		(18,699)			2.875	2.628	MN	59,678	369,006	06/02/2021	11/15/2029
26441Y-BE-6	DUKE REALTY LP			1	2.A FE	16,152,145	95.0070	16,483,704	17,350,000	16,152,145		3,694	1,047,991		1.750	1.852	JJ	151,813	305,312	06/22/2020	07/01/2030
26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT			1	1.F FE	1,249,125	139.1670	1,739,592	1,250,000	1,249,366		23			6.000	6.005	JJ	34,583	75,000	01/07/2008	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG			1	1.F FE	997,250	138.5920	1,385,923	1,000,000	997,949		72			6.050	6.070	AO	12,772	60,500	04/09/2008	04/15/2038
26443C-AA-1	DUKE UNIVERSITY HEALTH SR UNSEC			2	1.C FE	8,000,000	118.7940	9,503,549	8,000,000	8,000,000					3.920	3.920	JD	26,133	313,600	06/01/2017	06/01/2047
26444B-AB-0	DUKE ENERGY PROGRESS NC SERIES A-2				1.A FE	14,999,741	100.9900	15,148,497	15,000,000	14,999,562		(178)			2.387	2.387	JJ	36,800		11/17/2021	07/01/2037
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	2,998,410	102.7600	3,082,802	3,000,000	2,998,717		145			2.500	2.506	JD	6,250	75,000	11/21/2019	12/01/2029
26875P-AQ-4	EOG RESOURCES INC SR UNSEC			1	1.G FE	31,406,130	121.4320	38,250,957	31,500,000	31,425,059		3,574			5.100	5.124	JJ	740,775	1,606,500	01/11/2016	01/15/2036
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1.G FE	9,732,645	106.6370	10,397,061	9,750,000	9,739,608		1,670			3.250	3.271	FA	132,031	316,875	07/31/2017	08/01/2027
26884A-BK-8	ERP OPERATING LP SR UNSEC			2	1.G FE	4,991,050	112.8000	5,639,991	5,000,000	4,993,435		804			4.150	4.172	JD	17,292	207,500	11/28/2018	12/01/2028
26884A-BM-4	ERP OPERATING LP			1	1.G FE	14,047,007	102.5860	13,797,815	13,450,000	14,018,837		(28,170)			2.500	1.918	FA	127,028	168,125	08/05/2021	02/15/2030
26884T-AR-3	ERAC USA FINANCE LLC CO.GUARNT			1	2.A FE	4,983,700	105.8330	5,291,635	5,000,000	4,991,684		1,533			3.300	3.337	JD	13,750	165,000	05/23/2016	12/01/2026
276480-AE-0	EASTERN GAS TRAN SERIES 144A			1	1.G FE	9,092,045	121.2190	9,333,829	7,700,000	9,072,323		(19,721)			4.800	3.596	MN	61,600	184,800	06/24/2021	11/01/2043
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2.C FE	5,650,182	113.6690	6,479,121	5,700,000	5,663,579		4,381			4.500	4.609	JD	21,375	256,500	10/30/2018	12/01/2028
278062-AC-8	EATON CORP CO.GUARNT			1	2.A FE	3,289,912	101.8650	3,361,532	3,300,000	3,298,956		1,221			2.750	2.789	MN	14,873	90,750	11/14/2012	11/02/2022
278062-AD-6	EATON CORP CO.GUARNT			1	2.A FE	2,645,830	114.9020	3,159,796	2,750,000	2,674,965		5,332			4.000	4.318	MN	18,028	110,000	12/10/2015	11/02/2032
278062-AE-4	EATON CORP CO.GUARNT			1	2.A FE	6,239,699	116.8960	7,569,008	6,475,000	6,276,133		5,673			4.150	4.375	MN	44,039	268,713	09/16/2014	11/02/2042
278062-AG-9	EATON CORP CO.GUARNT			1	2.A FE	8,000,000	106.3880	8,511,010	8,000,000	8,000,000					3.103	3.103	MS	73,093	248,240	09/06/2017	09/15/2027
278865-AW-0	ECOLAB INC SR UNSEC			1	1.G FE	4,982,800	110.1050	5,505,270	5,000,000	4,984,696		370			3.700	3.719	MN	30,833	185,000	10/26/2016	11/01/2046
278865-BA-7	ECOLAB INC SR UNSEC			1	1.G FE	7,017,330	121.0780	8,475,481	7,000,000	7,016,230		(346)			3.950	3.935	JD	23,042	276,500	04/18/2018	12/01/2047
278865-BD-1	ECOLAB INC SR UNSEC			1	1.G FE	4,985,264	108.5180	5,425,923	5,000,000	4,990,484		1,435			3.250	3.286	JD	13,542	162,500	04/18/2018	12/01/2027
278865-BE-9	ECOLAB INC			1	1.G FE	9,516,047	120.1060	11,440,059	9,525,000	9,517,342		743			4.800	4.812	MS	123,190	457,200	03/20/2020	03/24/2030
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	20,153,955	96.5360	19,403,814	20,100,000	20,148,030		(4,716)			1.776	1.748	MS	103,126	356,976	09/29/2020	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP SERIES 144A			1	1.F FE	625,000	101.1010	631,882	625,000	625,000					3.075	3.075	MS	5,552	19,219	09/14/2020	09/17/2051
29250R-AD-8	ENBRIDGE ENERGY PARTNERS SR UNSEC			1	2.A FE	5,444,876	122.3950	6,731,714	5,500,000	5,467,488		1,923			5.950	6.022	JD	27,271	327,250	09/15/2003	06/01/2033
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	2,292,433	106.9710	2,460,330	2,300,000	2,296,487		754			3.500	3.539	AO	20,125	80,500	01/05/2016	04/01/2026
29364G-AN-3	ENTERGY CORP			1	2.B FE	5,076,576	97.9830	4,899,163	5,000,000	5,072,335		(4,241)			1.900	1.655	JD	4,222	73,889	08/05/2021	06/15/2028
29364G-AP-8	ENTERGY CORP			1	2.B FE	6,202,250	98.4890	6,155,551	6,250,000	6,206,017		3,767			2.400	2.484	JD	6,667	116,667	03/02/2021	06/15/2031
29364W-BE-7	ENTERGY LOUISIANA LLC			1	1.F FE	24,945,850	94.1680	23,541,934	25,000,000	24,951,498		5,202			1.600	1.623	JD	17,778	435,556	01/28/2021	12/15/2030
29365T-AG-9	ENTERGY TEXAS INC 1ST MORTG			2	2.A FE	5,988,840	109.5100	6,570,581	6,000,000	5,991,423		1,002			4.000	4.023	MS	60,667	240,000	01/03/2019	03/30/2029
29365T-AH-7	ENTERGY TEXAS INC 1ST MORTG			2	2.A FE	11,967,600	117.5930	14,111,107	12,000,000	11,970,079		1,126			4.500	4.521	MS	136,500	540,000	01/03/2019	03/30/2039
29365T-AJ-3	ENTERGY TEXAS INC			1	2.A FE	11,132,700	105.4790	10,547,857	10,000,000	11,107,994		(24,706)			3.550	2.955	MS	89,736	355,000	01/14/2021	09/30/2049
29365T-AK-0	ENTERGY TEXAS INC			1	2.A FE	20,523,780	93.7640	19,315,300	20,600,000	20,532,136		6,699			1.750	1.789	MS	106,147	344,478	09/28/2020	03/15/2031
29366M-AA-6	ENTERGY ARKANSAS LLC 1ST MORTG			2	1.F FE	5,964,420	118.5860	7,115,176	6,000,000	5,966,257		649			4.200	4.235	AO	63,000	252,000	03/13/2019	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS LLC			1	1.F FE	5,351,555	92.9280	5,111,021	5,500,000	5,354,690		3,135			2.650	2.782	JD	6,478	145,750	01/07/2021	06/15/2051
29366W-AA-4	ENTERGY MISSISSIPPI LLC 1ST MORTG			1	1.F FE	2,961,090	114.6460	3,439,380	3,000,000	2,962,934		743			3.850	3.924	JD	9,625	115,500	05/30/2019	06/01/2049
29379V-AY-9	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	7,435,383	114.0820	8,527,658	7,475,000	7,442,530		908			4.450	4.482	FA	125,663	332,638	08/06/2012	02/15/2043
29379V-BL-6	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	7,114,580	109.0140	7,685,492	7,050,000	7,084,205		(6,400)			3.950	3.838	FA	105,202	278,475	11/02/2016	02/15/2027
29379V-BV-4	ENTERPRISE PRODUCTS OPER CO.GUARNT			2	2.A FE	12,744,263	106.1900	13,539,246	12,750,000	12,745,688		497			3.125	3.130	JJ	167,122	398,438	06/24/2019	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPER			1	2.A FE	7,392,430	104.2640	7,533,093	7,225,000	7,369,217		(16,889)			2.800	2.512	JJ	84,854	202,300	07/30/2020	01/31/2030
294429-AR-6	EQUIFAX INC			1	2.B FE	2,522,172	103.4840	2,612,963	2,525,000	2,523,024		469			2.600	2.621	JD	2,918	65,650	04/22/2020	12/15/2025
294429-AS-4	EQUIFAX INC			1	2.B FE	1,821,533	104.6680	1,910,189	1,825,000	1,822,060		303			3.100	3.122	MN	7,229	56,575	04/22/2020	05/15/2030
29444U-BD-7	EQUINIX INC			1	2.B FE	4,443,548	103.5960	4,610,023	4,450,000	4,445,367		871			2.900	2.923	MN	15,414	129,050	11/06/2019	11/18/2026
29444U-BE-5	EQUINIX INC			1	2.B FE	5,993,880	105.1090	6,306,527	6,000,000	5,995,021		547			3.200	3.212	MN	22,933	192,000	11/06/2019	11/18/2029
29444U-BH-8	EQUINIX INC			1	2.B FE	1,939,920	97.2090	1,944,183	2,000,000	1,943,767		3,847			2.150	2.518	JJ	19,828	21,500	05/05/2021	07/15/2030
29444U-BK-1	EQUINIX INC			1	2.B FE	10,414,471	97.0000	10,112,241	10,425,000	10,417,049		2,091			1.000	1.021	MS	30,696	97,879	09/23/2020	09/15/2025
29444U-BL-9	EQUINIX INC			1	2.B FE	20,156,641	96.1850	19,405,356	20,175,000	20,160,384		3,258			1.550	1.562	MS	92,076	293,602	09/23/2020	03/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29449W-AA-5	EQUITABLE FINANCIAL LIFE SERIES 144A				1.E FE	4,990,850	99.0820	4,954,084	5,000,000	4,993,673		1,991			1.400	1.437	JJ	33,833	70,000	06/29/2020	07/07/2025
29449W-AB-3	EQUITABLE FINANCIAL LIFE SERIES 144A				1.E FE	21,250,710	96.9120	20,617,978	21,275,000	21,255,917		4,016			1.400	1.417	FA	102,593	227,399	08/05/2021	08/27/2027
29449W-AD-9	EQUITABLE FINANCIAL LIFE SERIES 144A				1.F FE	9,974,500	95.5850	9,558,516	10,000,000	9,977,146		2,356			1.750	1.778	MN	22,361	174,028	11/12/2020	11/15/2030
29670G-AD-4	ESSENTIAL UTLITIES INC			1	2.B FE	4,350,000	101.5670	4,418,145	4,350,000	4,350,000					2.704	2.704	AO	24,832	117,624	04/13/2020	04/15/2030
29717P-AQ-0	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	8,696,275	106.0440	9,278,874	8,750,000	8,724,756		5,378			3.375	3.448	AO	62,344	295,313	04/04/2016	04/15/2026
29717P-AT-4	ESSEX PORTFOLIO LP CO.GUARNT			2	2.A FE	5,035,850	110.6200	5,530,978	5,000,000	5,027,214		(3,338)			4.000	3.910	MS	66,667	200,000	03/19/2019	03/01/2029
29717P-AV-9	ESSEX PORTFOLIO LP			1	2.A FE	11,008,894	100.3170	11,085,043	11,050,000	11,014,656		2,989			2.650	2.686	MS	89,474	292,825	02/04/2020	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO LP			1	2.A FE	2,510,826	93.1390	2,448,628	2,629,000	2,520,085		9,259			1.650	2.157	JJ	20,002	21,689	02/22/2021	01/15/2031
30036F-AA-9	EVERGY KANSAS CENTRAL			1	1.F FE	8,315,849	107.1830	8,949,750	8,350,000	8,316,969		678			3.450	3.472	AO	60,816	288,075	04/02/2020	04/15/2050
30040W-AE-8	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	4,996,600	106.5430	5,327,171	5,000,000	4,997,836		319			3.300	3.308	JJ	76,083	165,000	01/03/2018	01/15/2028
30040W-AH-1	EVERSOURCE ENERGY			1	2.A FE	19,962,800	105.2300	21,046,049	20,000,000	19,964,330		744			3.450	3.460	JJ	318,167	690,000	01/07/2020	01/15/2050
30161N-AN-1	EXELON CORP SR UNSEC			1	2.B FE	5,764,173	106.8350	6,169,732	5,775,000	5,770,480		1,198			3.950	3.974	JD	10,138	228,113	05/18/2016	06/15/2025
30161N-AS-0	EXELON CORP SR UNSEC			1	2.B FE	9,418,938	128.6330	12,155,774	9,450,000	9,422,361		599			5.100	5.122	JD	21,420	481,950	05/16/2016	06/15/2045
30225V-AF-4	EXTRA SPACE STORAGE LP			1	2.B FE	11,660,522	98.4030	11,365,591	11,550,000	11,656,661		(3,862)			2.550	2.435	JD	24,544	163,625	08/05/2021	06/01/2031
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1.D FE	7,050,000	105.7900	7,458,218	7,050,000	7,050,000					3.043	3.043	MS	71,511	214,532	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP SR UNSEC			1	1.D FE	8,250,000	116.6900	9,626,951	8,250,000	8,250,000					4.114	4.114	MS	113,135	339,405	02/29/2016	03/01/2046
313747-AV-9	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	4,314,280	118.3600	4,823,186	4,075,000	4,290,177		(5,742)			4.500	4.136	JD	15,281	183,375	06/20/2017	12/01/2044
313747-AX-5	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	5,120,929	105.8000	5,501,625	5,200,000	5,132,576		1,350			3.625	3.700	FA	78,542	188,500	08/18/2020	08/01/2046
313747-AY-3	FEDERAL REALTY INVESTMEN SR UNSEC			1	2.A FE	13,473,767	106.0650	14,398,343	13,575,000	13,515,272		9,664			3.250	3.338	JJ	203,436	441,188	06/26/2017	07/15/2027
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	2.A FE	9,983,800	105.3040	10,530,391	10,000,000	9,987,518		1,460			3.200	3.219	JD	14,222	320,000	06/04/2019	06/15/2029
31428X-BB-1	FEDEX CORP CO.GUARNT			1	2.B FE	12,943,200	111.9550	14,554,190	13,000,000	12,951,196		1,245			4.100	4.125	FA	222,083	533,000	01/08/2015	02/01/2045
31428X-BG-0	FEDEX CORP CO.GUARNT			1	2.B FE	4,978,050	119.8330	5,991,664	5,000,000	4,980,363		435			4.550	4.577	AO	56,875	227,500	03/21/2016	04/01/2046
31428X-BN-5	FEDEX CORP CO.GUARNT			1	2.B FE	3,957,840	117.7670	4,710,690	4,000,000	3,961,642		820			4.400	4.464	JJ	81,156	176,000	01/03/2017	01/15/2047
31428X-BQ-8	FEDEX CORP CO.GUARNT			1	2.B FE	3,809,088	112.2660	4,294,186	3,825,000	3,810,308		311			4.050	4.074	FA	58,523	154,913	01/29/2018	02/15/2048
31620M-BJ-4	FIDELITY NATL INFO SERV SR UNSEC			2	2.B FE	2,495,650	108.8140	2,720,359	2,500,000	2,496,635		388			3.750	3.771	MN	10,417	93,750	05/14/2019	05/21/2029
31620M-BR-6	FIDELITY NATL INFO SERV			1	2.B FE	9,985,000	97.4070	9,740,735	10,000,000	9,987,443		2,443			1.150	1.181	MS	38,333	57,181	02/23/2021	03/01/2026
31620M-BS-4	FIDELITY NATL INFO SERV			1	2.B FE	20,102,775	96.8200	19,364,055	20,000,000	20,096,517		(6,258)			1.650	1.564	MS	110,000	164,083	08/05/2021	03/01/2028
31620M-BT-2	FIDELITY NATL INFO SERV			1	2.B FE	10,353,500	97.7940	10,243,889	10,475,000	10,357,413		3,913			2.250	2.387	MS	78,563	61,252	11/03/2021	03/01/2031
31620R-AK-1	FIDELITY NATL FINANCIAL			1	2.B FE	2,991,930	98.1320	2,943,952	3,000,000	2,992,122		192			2.450	2.482	MS	21,642		10/06/2021	03/15/2031
337738-AR-9	FISERV INC SR UNSEC			2	2.B FE	9,989,530	112.1020	11,210,248	10,000,000	9,992,539		938			4.200	4.213	AO	105,000	420,000	09/24/2018	10/01/2028
337738-AU-2	FISERV INC SR UNSEC			2	2.B FE	3,700,804	107.5440	3,979,130	3,700,000	3,700,636		(77)			3.500	3.497	JJ	64,750	129,500	06/10/2019	07/01/2029
337738-BC-1	FISERV INC			1	2.B FE	6,862,900	101.4700	6,976,031	6,875,000	6,864,712		1,077			2.650	2.670	JD	15,182	182,188	05/11/2020	06/01/2030
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC			1	1.G FE	7,999,978	105.9910	8,479,282	8,000,000	7,999,989		5			4.419	4.419	MN	45,172	353,520	11/19/2013	11/15/2023
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A			1	1.G FE	35,013,256	103.6190	35,774,467	34,525,000	34,968,826		(35,455)			2.850	2.672	MN	125,729	872,100	05/24/2021	05/15/2030
341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	2,819,211	129.1120	3,531,222	2,735,000	2,789,084		(3,440)			5.850	5.608	FA	66,666	159,998	04/27/2010	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	1,351,305	132.6080	1,989,118	1,500,000	1,399,927		5,247			5.625	6.420	AO	21,094	84,375	09/24/2008	04/01/2034
341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	4,996,350	141.9070	7,095,327	5,000,000	4,997,332		87			5.960	5.965	AO	74,500	298,000	03/11/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT CO 1ST MORTG			1	1.E FE	6,485,230	119.0060	7,735,394	6,500,000	6,488,660		358			4.125	4.138	FA	111,719	268,125	12/08/2011	02/01/2042
341081-FZ-5	FLORIDA POWER & LIGHT CO			1	1.D FE	2,822,119	104.4230	2,949,937	2,825,000	2,823,091		553			2.850	2.872	AO	20,128	80,513	03/24/2020	04/01/2025
341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG			1	1.F FE	2,489,450	144.1650	3,604,115	2,500,000	2,491,955		269			6.400	6.432	JD	7,111	160,000	06/11/2008	06/15/2038
34959J-AH-1	FORTIVE CORP SR UNSEC			2	2.B FE	2,018,415	118.4500	2,487,450	2,100,000	2,023,925		1,670			4.300	4.547	JD	4,013	90,300	07/27/2018	06/15/2046
361448-AW-3	GATX CORP SR UNSEC			1	2.B FE	7,457,440	104.4380	8,355,069	8,000,000	7,785,821		60,527			3.250	4.141	MS	65,722	260,000	01/04/2016	03/30/2025
361448-AX-1	GATX CORP SR UNSEC			1	2.B FE	17,881,560	114.8440	20,671,959	18,000,000	17,897,932		2,413			4.500	4.540	MS	204,750	810,000	02/19/2015	03/30/2045
361448-AY-9	GATX CORP SR UNSEC			1	2.B FE	4,926,050	104.6050	5,230,236	5,000,000	4,961,871		7,355			3.250	3.427	MS	47,847	162,500	10/13/2016	09/15/2026
361448-BC-6	GATX CORP SR UNSEC			2	2.B FE	1,234,250	114.5860	1,432,327	1,250,000	1,238,336		1,413			4.550	4.711	MN	8,531	56,875	01/10/2019	11/07/2028
363576-AB-5	ARTHUR J GALLAGHER & CO			1	2.B FE	12,820,338	105.5990	13,701,454	12,975,000	12,822,144		1,806			3.500	3.565	MN	51,720	227,063	05/13/2021	05/20/2051
369550-BL-1	GENERAL DYNAMICS CORP			1	1.G FE	9,915,200	108.8660	10,886,632	10,000,000	9,934,660		11,113			3.500	3.638	AO	87,500	350,000	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP			1	1.G FE	6,233,661	111.0760	6,997,758	6,300,000	6,243,695		5,728			3.625	3.752	AO	57,094	228,375	03/23/2020	04/01/2030
370334-CE-2	GENERAL MILLS INC SR UNSEC			1	2.B FE	2,494,575	104.6370	2,615,933	2,500,000	2,498,111		1,002			3.700	3.744	AO	19,014	92,500	04/03/2018	10/17/2023
370334-CL-6	GENERAL MILLS INC			1	2.B FE	12,632,733	104.3620	12,392,990	11,875,000	12,599,520		(33,470)			2.875	2.044	AO	72,075	197,656	08/05/2021	04/15/2030
37045X-BG-0	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	5,380,506	112.1390	6,055,513	5,400,000	5,390,638		1,962			5.250	5.297	MS	94,500	283,500	02/25/2016	03/01/2026
37045X-BK-1	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	5,934,709	102.9810	6,127,386	5,950,000	5,946,728		2,316			3.700	3.742	MN	31,799	220,150	05/04/2016	05/09/2023
37045X-DH-6	GENERAL MOTORS FINL CO			1	2.C FE	9,989,100	100.4120	10,041,236	10,000,000	9,990,158		1,058			2.400	2.417	AO	54,000	120,667	04/06/2021	04/10/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
372546-AV-3	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	4,000,000	107.5120	4,300,488	4,000,000	4,000,000					3.545	3.545	MS	41,752	141,800	07/12/2016	09/15/2046
372546-AW-1	GEORGE WASHINGTON UNIVER UNSEC			1	1.E FE	3,765,000	121.0690	4,558,253	3,765,000	3,765,000					4.126	4.126	MS	45,740	155,344	03/27/2018	09/15/2048
37310P-AC-5	GEORGETOWN UNIVERSITY UNSEC			2	1.G FE	4,465,000	122.4750	5,468,497	4,465,000	4,465,000					4.315	4.315	AO	48,166	192,665	01/09/2019	04/01/2049
373334-JW-2	GEORGIA POWER CO SR UNSEC			1	2.A FE	10,520,534	113.8490	13,051,631	11,464,000	10,677,332		22,582			4.300	4.836	MS	145,147	492,952	11/04/2013	03/15/2042
373334-KN-0	GEORGIA POWER CO SERIES B			1	2.A FE	6,653,240	106.3170	7,096,676	6,675,000	6,654,184		415			3.700	3.718	JJ	103,592	246,975	01/08/2020	01/30/2050
375558-AW-3	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	5,016,910	105.1180	5,282,190	5,025,000	5,022,959		856			3.700	3.719	AO	46,481	185,925	03/04/2014	04/01/2024
375558-BH-5	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	1,222,170	100.1160	1,226,421	1,225,000	1,224,911		542			1.950	1.995	MS	7,963	23,888	09/15/2016	03/01/2022
375558-BS-1	GILEAD SCIENCES INC			1	2.A FE	1,070,173	96.3360	1,035,614	1,075,000	1,070,408		188			2.600	2.629	AO	6,988	28,028	09/23/2020	10/01/2040
375558-BT-9	GILEAD SCIENCES INC			1	2.A FE	3,653,538	96.9440	3,562,709	3,675,000	3,654,123		467			2.800	2.829	AO	25,725	103,186	09/23/2020	10/01/2050
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	27,808,379	95.8430	26,716,298	27,875,000	27,816,151		6,202			1.650	1.676	AO	114,984	461,215	09/23/2020	10/01/2030
377372-AH-0	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	2,821,272	102.4220	2,919,031	2,850,000	2,846,069		3,149			2.800	2.917	MS	22,832	79,800	03/13/2013	03/18/2023
378272-AF-5	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	8,570,112	103.9920	8,917,314	8,575,000	8,574,184		551			4.125	4.132	MN	30,459	353,719	05/22/2013	05/30/2023
378272-AL-2	GLENCORE FUNDING LLC CO.GUARNT			1	2.A FE	9,913,000	106.6370	10,663,700	10,000,000	9,967,421		9,078			4.000	4.107	AO	83,333	400,000	04/08/2015	04/16/2025
37940X-AE-2	GLOBAL PAYMENTS INC			1	2.C FE	6,993,560	97.0660	6,794,636	7,000,000	6,994,629		1,069			1.200	1.219	MS	28,000	43,167	02/19/2021	03/01/2026
37959E-AA-0	GLOBE LIFE INC			1	2.A FE	1,771,841	98.6510	1,751,058	1,775,000	1,772,401		468			2.150	2.169	FA	14,417	37,526	08/18/2020	08/15/2030
38141G-ES-9	GOLDMAN SACHS GROUP INC SUBORD			1	2.B FE	1,057,308	117.8770	1,249,497	1,060,000	1,059,090		151			5.950	5.970	JJ	29,082	63,070	11/02/2006	01/15/2027
38141G-WQ-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	6,250,000	104.9240	6,557,771	6,250,000	6,250,000					3.272	3.272	MS	52,261	204,500	09/26/2017	09/29/2025
38141G-XG-4	GOLDMAN SACHS GROUP INC			1	1.F FE	5,997,900	101.6750	6,100,475	6,000,000	5,998,258		191			2.600	2.604	FA	62,400	156,000	02/05/2020	02/07/2030
38141G-XM-1	GOLDMAN SACHS GROUP INC SERIES VAR			1	1.F FE	10,009,100	97.4460	9,744,580	10,000,000	10,004,779		(4,094)			1.093	1.038	JD	6,679	109,300	12/08/2020	12/09/2026
38141G-XS-8	GOLDMAN SACHS GROUP INC			1	1.F FE	1,600,000	98.0410	1,568,649	1,600,000	1,600,000					0.855	0.818	FA	5,282	6,840	02/10/2021	02/12/2026
38141G-YB-4	GOLDMAN SACHS GROUP INC			1	1.F FE	6,875,000	100.7180	6,924,374	6,875,000	6,875,000					2.615	2.514	AO	34,458	89,891	04/15/2021	04/22/2032
38145G-AH-3	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	5,510,690	106.5700	5,887,987	5,525,000	5,517,403		1,405			3.500	3.531	MN	24,172	193,375	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	12,009,198	114.3730	13,724,750	12,000,000	12,007,829		(349)			4.017	4.011	AO	81,679	482,040	10/24/2017	10/31/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	2,039,994	133.0070	2,713,335	2,039,994	2,039,994					7.233	7.234	JJ	73,776	147,553	04/23/2008	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG			1	1.G FE	6,514,000	109.0100	7,100,902	6,514,000	6,514,000					4.478	4.478	JJ	145,848	291,697	10/19/2010	07/01/2030
40139L-AG-8	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	19,781,784	99.0440	19,610,750	19,800,000	19,787,654		4,040			1.100	1.118	JD	4,840	217,800	06/16/2020	06/23/2025
40139L-AH-6	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	12,479,250	97.4430	12,180,368	12,500,000	12,483,975		3,393			1.400	1.424	JJ	85,069	175,000	06/30/2020	07/06/2027
40139L-BA-0	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	24,686,487	96.0600	24,015,044	25,000,000	24,705,975		19,488			1.250	1.459	MN	36,458	156,250	08/05/2021	11/19/2027
404119-BX-6	HCA INC SR SEC			2	2.C FE	4,452,491	110.0380	4,924,184	4,475,000	4,457,395		1,975			4.125	4.187	JD	8,204	184,594	06/05/2019	06/15/2029
40414L-AR-0	HCP INC HCP Inc 3.5 07/15/2029			2	2.A FE	3,733,950	108.4340	4,066,270	3,750,000	3,737,400		1,434			3.500	3.551	JJ	60,521	131,250	06/20/2019	07/15/2029
406216-BD-2	HALLIBURTON CO SR UNSEC			1	2.A FE	519,781	103.2390	537,878	521,000	520,777		135			3.500	3.528	FA	7,598	18,235	07/29/2013	08/01/2023
413086-AH-2	HARMAN INTL IND SR UNSEC			1	2.A FE	18,571,069	107.6490	20,345,655	18,900,000	18,767,989		35,539			4.150	4.375	MN	100,223	784,350	12/01/2015	05/15/2025
416515-BD-5	HARTFORD FINL SVCS GRP SR UNSEC			1	2.A FE	2,969,910	122.4660	3,673,986	3,000,000	2,971,902		557			4.400	4.461	MS	38,867	132,000	03/13/2018	03/15/2048
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6			2	2.A FE	2,125,856	109.4540	2,353,271	2,150,000	2,126,955		476			3.600	3.662	FA	28,380	77,400	08/08/2019	08/19/2049
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC			1	2.B FE	1,834,331	107.6210	1,990,984	1,850,000	1,839,980		1,454			3.625	3.726	JJ	30,923	67,063	11/27/2017	01/15/2028
421946-AL-8	HEALTHCARE REALTY TRUST			1	2.B FE	4,235,763	99.5110	4,229,208	4,250,000	4,238,063		1,300			2.400	2.438	MS	30,033	102,000	03/04/2020	03/15/2030
421946-AM-6	HEALTHCARE REALTY TRUST			1	2.B FE	4,953,139	95.5760	4,778,809	5,000,000	4,954,980		1,842			2.050	2.158	MS	30,181	51,250	08/05/2021	03/15/2031
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	11,019,171	106.5960	11,778,865	11,050,000	11,034,691		3,026			3.500	3.533	FA	161,146	386,750	07/07/2016	08/01/2026
42225U-AH-7	HEALTHCARE TRUST OF AMER			1	2.B FE	9,721,208	94.6170	9,272,490	9,800,000	9,729,805		6,864			2.200	2.086	MS	57,711	188,922	09/14/2020	03/15/2031
42250P-AA-1	HEALTHPEAK PROPERTIES			1	2.A FE	4,982,000	104.9740	5,248,709	5,000,000	4,985,483		1,572			3.000	3.041	JJ	69,167	150,000	11/06/2019	01/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES			1	2.A FE	5,340,045	103.9920	5,199,585	5,000,000	5,326,464		(13,582)			2.875	2.059	JJ	66,285		08/05/2021	01/15/2031
426767-AA-7	HENRY J KAISER FAMILY FO UNSEC			1	1.A FE	10,000,000	102.2580	10,225,824	10,000,000	10,000,000					3.356	3.356	JD	27,967	335,600	06/18/2015	12/01/2025
42824C-BG-3	HP ENTERPRISE CO			1	2.B FE	4,997,800	105.5200	5,275,998	5,000,000	4,998,829		630			4.450	4.464	AO	55,007	222,500	04/06/2020	10/02/2023
42824C-BJ-7	HP ENTERPRISE CO			1	2.B FE	14,982,450	100.6400	15,096,030	15,000,000	14,989,386		4,775			1.450	1.482	AO	54,375	262,208	07/14/2020	04/01/2024
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2.A FE	14,531,024	111.3280	16,142,502	14,500,000	14,519,911		(2,909)			4.111	4.085	FA	225,191	596,095	03/05/2019	02/15/2028
42981D-AA-4	HIGH STREET FDG TRUST II SECURED			1	2.A FE	2,007,169	123.4050	2,468,106	2,000,000	2,006,678		(131)			4.682	4.660	FA	35,375	93,640	03/08/2018	02/15/2048
431116-AC-6	HIGHMARK INC SR UNSEC			1	1.G FE	2,483,625	134.2500	3,356,262	2,500,000	2,486,541		353			6.125	6.173	MN	19,566	153,125	05/03/2011	05/15/2041
431116-AD-4	HIGHMARK INC SERIES 144A			1	2.B FE	4,993,300	97.9610	4,898,057	5,000,000	4,994,136		836			1.450	1.478	MN	10,271	36,250	05/05/2021	05/10/2026
431282-AP-7	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	912,670	109.0300	1,008,530	925,000	918,040		1,190			3.875	4.038	MS	11,948	35,844	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	7,707,804	110.1860	8,594,511	7,800,000	7,738,541		8,489			4.125	4.271	MS	94,738	321,750	02/22/2018	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2.B FE	8,438,816	110.3510	9,352,277	8,475,000	8,447,778		3,127			4.200	4.252	AO	75,145	355,950	02/27/2019	04/15/2029
437076-BP-6	HOME DEPOT INC SR UNSEC			1	1.F FE	18,008,961	112.7890	20,640,478	18,300,000	18,028,099		3,893			3.500	3.575	MS	188,592	640,500	09/08/2016	09/15/2056

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-BY-7	HOME DEPOT INC SR UNSEC			2	1.F FE	4,640,211	106.5330	4,971,882	4,667,000	4,646,279		2,445			2.950	3.017	JD	6,119	137,677	06/03/2019	06/15/2029
437076-BZ-4	HOME DEPOT INC			1	1.F FE	14,853,350	105.3880	15,808,185	15,000,000	14,859,103		3,088			3.125	3.176	JD	20,833	468,750	01/10/2020	12/15/2049
437076-CB-6	HOME DEPOT INC			1	1.F FE	7,358,634	104.9240	7,764,405	7,400,000	7,365,125		3,698			2.700	2.764	AO	42,180	199,800	03/26/2020	04/15/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	6,368,051	99.4210	6,338,088	6,375,000	6,369,104		639			1.950	1.962	JD	10,359	124,313	05/14/2020	06/01/2030
44107H-AC-6	HOSPITAL SPECIAL SURGERY SECURED			1	1.E FE	10,000,000	108.5650	10,856,468	10,000,000	10,000,000					3.737	3.737	AO	93,425	373,700	03/23/2018	04/01/2028
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	6,553,960	107.7400	7,083,926	6,575,000	6,565,300		2,116			4.500	4.540	FA	123,281	295,875	10/08/2015	02/01/2026
44107T-AY-2	HOST HOTELS & RESORTS LP SERIES H			1	2.C FE	7,996,800	101.9220	8,153,793	8,000,000	7,997,212		301			3.375	3.380	JD	12,000	270,000	09/26/2019	12/15/2029
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT				2.C FE	15,135,298	107.1330	16,207,109	15,128,000	15,135,406		(1,116)			3.950	3.940	MN	99,593	597,556	06/04/2019	11/01/2027
44409M-AC-0	HUDSON PACIFIC PROPERTIE			1	2.C FE	6,948,760	103.7390	7,261,713	7,000,000	6,958,326		4,452			3.250	3.335	JJ	104,903	227,500	09/24/2019	01/15/2030
444859-BF-8	HUMANA INC SR UNSEC			1	2.C FE	8,914,022	109.2910	9,754,222	8,925,000	8,918,749		1,062			3.950	3.965	MS	103,803	352,538	03/13/2017	03/15/2027
444859-BJ-0	HUMANA INC SR UNSEC			1	2.C FE	3,693,710	101.9690	3,772,856	3,700,000	3,698,723		1,303			2.900	2.937	JD	4,769	107,300	12/14/2017	12/15/2022
446150-AS-3	HUNTINGTON BANCSHARES			1	2.A FE	15,902,206	101.5170	15,227,582	15,000,000	15,861,114		(41,092)			2.550	1.763	FA	156,188		08/05/2021	02/04/2030
446413-AL-0	HUNTINGTON INGALLS INDUS CO.GUARNT			1	2.C FE	5,000,000	105.8210	5,291,031	5,000,000	5,000,000					3.483	3.483	JD	14,513	174,150	06/15/2018	12/01/2027
44644M-AA-9	HUNTINGTON NATIONAL BANK			1	1.G FE	7,368,805	101.0040	7,449,010	7,375,000	7,372,709		2,064			1.800	1.829	FA	54,575	132,750	01/28/2020	02/03/2023
44891A-AK-3	HYUNDAI CAPITAL AMERICA SR UNSEC			1	2.A FE	4,995,650	102.1210	5,106,032	5,000,000	4,997,792		431			2.750	2.760	MS	35,903	137,500	09/22/2016	09/27/2026
450319-AA-6	ITC MIDWEST LLC 1ST MORTG			1	1.F FE	1,993,980	135.6060	2,712,118	2,000,000	1,995,551		158			6.150	6.172	JJ	51,592	123,000	01/15/2008	01/31/2038
45138L-AQ-6	IDAHO POWER CO 1ST MORTG			1	1.E FE	4,932,000	131.4430	6,572,173	5,000,000	4,956,987		2,231			5.875	5.973	FA	110,972	293,750	08/11/2004	08/15/2034
45138L-BD-4	IDAHO POWER CO 1ST MORTG			1	1.G FE	6,951,980	111.2540	7,787,798	7,000,000	6,958,782		1,111			3.650	3.688	MS	85,167	255,500	03/03/2015	03/01/2045
45138L-BE-2	IDAHO POWER CO 1ST MORTG			1	1.E FE	7,979,360	116.4950	9,319,623	8,000,000	7,981,616		441			4.050	4.065	MS	108,000	324,000	03/07/2016	03/01/2046
454889-AR-7	INDIANA MICHIGAN POWER SR UNSEC			1	1.G FE	12,224,075	110.2640	13,590,074	12,325,000	12,233,007		2,109			3.750	3.796	JJ	231,094	462,188	06/27/2017	07/01/2047
455434-BG-4	INDIANAPOLIS PWR & LIGHT 1ST MORTG				1.G FE	1,019,460	133.6420	1,336,422	1,000,000	1,012,316		(663)			6.600	6.451	JJ	33,000	66,000	07/27/2004	01/01/2034
455434-BQ-2	INDIANAPOLIS PWR & LIGHT 1ST MORTG			1	1.G FE	2,617,407	120.8260	3,262,311	2,700,000	2,629,964		1,831			4.650	4.846	JD	10,463	125,550	01/10/2014	06/01/2043
45687A-AN-2	INGERSOLL-RAND GL HLD CO CO.GUARNT			1	2.B FE	1,943,156	121.8550	2,376,172	1,950,000	1,943,627		130			4.300	4.321	FA	30,279	83,850	02/13/2018	02/21/2048
458140-AS-9	INTEL CORP SR UNSEC			1	1.E FE	10,659,094	107.9040	11,518,715	10,675,000	10,668,630		1,637			3.700	3.718	JJ	166,767	394,975	07/22/2015	07/29/2025
458140-AX-8	INTEL CORP SR UNSEC			1	1.E FE	1,993,360	107.2040	2,144,079	2,000,000	1,996,182		644			3.150	3.189	MN	8,750	63,000	05/08/2017	05/11/2027
458140-BH-2	INTEL CORP			1	1.E FE	16,765,146	103.4450	16,654,609	16,100,000	16,716,440		(37,824)			2.450	1.906	MN	50,402	271,950	08/05/2021	11/15/2029
458140-BP-4	INTEL CORP			1	1.E FE	9,984,500	106.2950	10,629,511	10,000,000	9,989,693		2,970			3.400	3.434	MS	90,667	340,000	03/20/2020	03/25/2025
458140-BR-0	INTEL CORP			1	1.E FE	14,969,250	113.5880	17,038,153	15,000,000	14,973,865		2,644			3.900	3.925	MS	156,000	585,000	03/20/2020	03/25/2030
45866F-AK-0	INTERCONTINENTALEXCHANGE			1	1.G FE	20,176,300	99.2170	19,843,320	20,000,000	20,168,866		(7,434)			2.100	1.988	JD	18,667	210,000	08/05/2021	06/15/2030
45866F-AL-8	INTERCONTINENTALEXCHANGE			1	1.G FE	20,892,000	101.5550	20,311,060	20,000,000	20,871,119		(20,329)			3.000	2.775	JD	26,667	600,000	12/18/2020	06/15/2050
459200-GS-4	IBM CORP SR UNSEC			1	1.G FE	5,640,270	136.5880	7,512,343	5,500,000	5,608,220		(3,506)			5.600	5.427	MN	26,522	308,000	11/30/2009	11/30/2039
459200-JX-0	IBM CORP SR UNSEC				1.G FE	4,997,300	100.9160	5,045,802	5,000,000	4,999,659		920			2.850	2.869	MN	19,000	142,500	05/08/2019	05/13/2022
459200-KB-6	IBM CORP SR UNSEC				1.G FE	1,492,935	115.4840	1,732,261	1,500,000	1,493,566		248			4.150	4.185	MN	7,954	62,250	05/08/2019	05/15/2039
459200-KJ-9	IBM CORP			1	1.G FE	12,166,103	97.7600	11,877,790	12,150,000	12,168,311		622			1.950	1.929	MN	30,274	188,175	08/05/2021	05/15/2030
459506-AK-7	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.B FE	8,380,952	113.2060	9,452,693	8,350,000	8,372,134		(2,837)			4.450	4.403	MS	98,055	371,575	09/25/2018	09/26/2028
459506-AL-5	INTL FLAVOR & FRAGRANCES SR UNSEC			2	2.B FE	14,961,693	128.5360	19,344,675	15,050,000	14,966,318		1,460			5.000	5.038	MS	198,576	752,500	10/19/2018	09/26/2048
459745-GN-9	INTL LEASE FINANCE CORP SR UNSEC				2.C FE	7,500,000	103.0860	7,731,444	7,500,000	7,500,000					5.875	5.875	FA	166,458	440,625	08/16/2012	08/15/2022
460146-CH-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	6,424,101	138.1460	8,875,899	6,425,000	6,424,238		20			6.000	6.001	MN	49,258	385,500	11/08/2011	11/15/2041
460146-CM-3	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	4,964,450	124.7760	6,238,822	5,000,000	4,972,070		1,385			5.000	5.057	MS	73,611	250,000	05/14/2015	09/15/2035
460146-CQ-4	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	3,496,465	122.8530	4,299,872	3,500,000	3,496,809		66			4.400	4.406	FA	58,178	154,000	08/02/2016	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SR UNSEC			1	2.B FE	4,994,900	122.4870	6,124,350	5,000,000	4,995,316		92			4.350	4.356	FA	82,167	217,500	07/31/2017	08/15/2048
46051M-AF-9	INTERNATIONAL TRANSMISSI 1ST MORTG			1	1.F FE	4,118,806	123.7660	5,105,365	4,125,000	4,119,557		144			4.625	4.635	FA	72,073	190,781	07/14/2017	08/15/2043
460690-BP-4	INTERPUBLIC GROUP COS SR UNSEC			2	2.B FE	5,183,400	114.6680	5,733,387	5,000,000	5,135,845		(17,824)			4.650	4.169	AO	58,125	232,500	03/22/2019	10/01/2028
460690-BT-6	INTERPUBLIC GROUP COS			1	2.B FE	20,211,339	99.7300	19,945,987	20,000,000	20,203,649		(7,690)			2.400	2.272	MS	160,000	248,000	08/05/2021	03/01/2031
461070-AG-9	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	1,738,940	139.6070	2,443,119	1,750,000	1,741,337		265			6.250	6.297	JJ	50,434	109,375	07/07/2009	07/15/2039
461070-AM-6	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	922,595	105.5590	976,420	925,000	924,032		247			3.400	3.431	FA	11,881	31,450	08/13/2015	08/15/2025
461070-AN-4	INTERSTATE POWER & LIGHT SR UNSEC			1	2.A FE	1,886,700	111.6060	2,120,522	1,900,000	1,888,115		289			3.700	3.739	MS	20,699	70,300	09/12/2016	09/15/2046
461070-AP-9	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	8,977,320	110.9150	9,982,346	9,000,000	8,983,741		2,056			4.100	4.131	MS	97,375	369,000	09/19/2018	09/26/2028
461070-AQ-7	INTERSTATE POWER & LIGHT SR UNSEC			2	2.A FE	9,998,097	108.5740	10,857,433	10,000,000	9,998,533		164			3.600	3.602	AO	90,000	360,000	03/25/2019	04/01/2029
461070-AR-5	INTERSTATE POWER & LIGHT			1	2.A FE	3,986,720	107.1660	4,286,659	4,000,000	3,987,325		266			3.500	3.518	MS	35,389	140,000	09/19/2019	09/30/2049
461070-AS-3	INTERSTATE POWER & LIGHT			1	2.A FE	4,978,750	99.4300	4,971,512	5,000,000	4,981,791		1,865			2.300	2.348	JD	9,583	115,000	05/26/2020	06/01/2030
465685-AK-1	ITC HOLDINGS CORP SR UNSEC			1	2.B FE	549,258	105.4070	579,741	550,000	549,635		74			3.250	3.266	JD	50	17,875	06/29/2016	06/30/2026
46625H-QW-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	4,994,050	106.6470	5,332,363	5,000,000	4,997,253		593			3.300	3.314	AO	41,250	165,000	03/18/2016	04/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625H-RX-0	JPMORGAN CHASE & CO SUBORD			1	1.G FE	4,991,350	107.7520	5,387,606	5,000,000	4,994,984		747			3.625	3.644	JD	15,104	181,250	11/10/2016	12/01/2027
46647P-AF-3	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	14,000,000	108.6030	15,204,473	14,000,000	14,000,000					3.540	3.540	MN	82,600	495,600	04/18/2017	05/01/2028
46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	8,000,000	113.5000	9,080,004	8,000,000	8,000,000					3.882	3.882	JJ	135,439	310,560	07/17/2017	07/24/2038
46647P-AK-2	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	8,000,000	118.0430	9,443,477	8,000,000	8,000,000					4.032	4.032	JJ	140,672	322,560	07/17/2017	07/24/2048
46647P-AL-0	JPMORGAN CHASE & CO SR UNSEC			1	1.F FE	5,000,000	117.2830	5,864,159	5,000,000	5,000,000					3.964	3.964	MN	25,326	198,200	11/03/2017	11/15/2048
46647P-BB-1	JPMORGAN CHASE & CO SR UNSEC			2	1.F FE	5,000,000	100.5960	5,029,789	5,000,000	5,000,000					3.207	3.207	AO	40,088	160,350	03/15/2019	04/01/2023
46647P-BH-8	JPMORGAN CHASE & CO			1	1.F FE	5,000,000	101.1790	5,058,966	5,000,000	5,000,000					2.005	1.943	MS	30,075	100,250	03/10/2020	03/13/2026
46647P-BQ-8	JPMORGAN CHASE & CO			2	1.F FE	12,000,000	100.7590	12,091,099	12,000,000	12,000,000					1.505	2.665	JD	15,050	181,680	05/19/2020	06/01/2024
46647P-BR-6	JPMORGAN CHASE & CO			1	1.F FE	12,000,000	100.8160	12,097,862	12,000,000	12,000,000					2.182	2.153	JD	21,820	261,840	05/19/2020	06/01/2028
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SR SEC				1.F FE	8,613,757	105.0380	9,085,812	8,650,000	8,633,047		3,781			3.050	3.101	AO	45,437	263,825	04/25/2016	04/29/2026
46849L-TL-5	JACKSON NATL LIFE GLOBAL SECURED				1.F FE	9,972,600	104.6710	10,467,135	10,000,000	9,978,762		2,492			3.050	3.082	JD	8,472	305,000	06/17/2019	06/21/2029
476556-DC-6	JERSEY CENTRAL PWR & LT SR UNSEC			1	2.B FE	2,029,420	108.4430	2,168,867	2,000,000	2,017,699		(4,216)			4.300	4.047	JJ	39,656	86,000	02/05/2019	01/15/2026
478111-AC-1	JOHNS HOPKINS HEALTH SYS UNSEC			1	1.D FE	755,000	118.6520	895,826	755,000	755,000					3.837	3.837	MN	3,702	28,969	11/04/2016	05/15/2046
478160-AT-1	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	2,498,800	144.5970	3,614,932	2,500,000	2,499,209		28			5.850	5.853	JJ	67,438	146,250	06/18/2008	07/15/2038
478160-BJ-2	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	5,456,200	123.4090	6,170,472	5,000,000	5,316,466		(21,910)			4.375	3.691	JD	15,799	218,750	11/18/2014	12/05/2033
478160-BV-5	JOHNSON & JOHNSON SR UNSEC			1	1.A FE	4,693,626	117.4740	5,550,637	4,725,000	4,697,343		695			3.700	3.737	MS	58,275	174,825	02/25/2016	03/01/2046
485134-BH-2	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	994,013	132.8010	1,328,009	1,000,000	995,935		182			6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
485134-BM-1	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	9,923,100	130.0830	13,008,339	10,000,000	9,935,864		1,796			5.300	5.353	AO	132,500	530,000	09/05/2013	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	8,192,292	101.9810	8,362,474	8,200,000	8,198,943		851			3.150	3.161	MS	76,055	258,300	03/11/2013	03/15/2023
485134-BR-0	KANSAS CITY POWER & LT MORTGAGE			1	1.F FE	2,897,477	119.1100	3,454,176	2,900,000	2,897,701		47			4.200	4.205	MS	35,863	121,800	02/26/2018	03/15/2048
485134-BS-8	KANSAS CITY POWER & LT GENL REF MORT			2	1.F FE	1,989,080	118.5290	2,370,579	2,000,000	1,989,629		202			4.125	4.157	AO	20,625	82,500	03/18/2019	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	17,346,502	116.3550	21,816,640	18,750,000	17,507,773		32,668			4.300	4.798	MN	103,021	806,250	07/26/2016	05/15/2043
485170-AR-5	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	6,943,491	103.9520	7,224,640	6,950,000	6,948,243		889			3.850	3.864	MN	34,190	267,575	07/27/2016	11/15/2023
485170-AS-3	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	17,727,541	127.0010	22,574,392	17,775,000	17,732,589		929			4.950	4.967	FA	332,393	879,863	07/26/2016	08/15/2045
485170-AV-6	KANSAS CITY SOUTHERN CO.GUARNT			1	2.B FE	5,357,027	102.2950	5,754,075	5,625,000	5,565,452		41,590			3.000	3.801	MN	21,563	168,750	07/26/2016	05/15/2023
485260-BM-4	KANSAS GAS & ELECTRIC CO 1ST MORTG			1	1.F FE	4,987,350	117.9680	5,898,422	5,000,000	4,989,257		278			4.300	4.315	JJ	99,139	215,000	06/25/2014	07/15/2044
487836-BP-2	KELLOGG CO SR UNSEC			1	2.B FE	5,444,332	105.8900	5,770,983	5,450,000	5,447,432		555			3.250	3.262	AO	44,281	177,125	02/25/2016	04/01/2026
487836-BX-5	KELLOGG CO			1	2.B FE	10,671,217	97.9440	10,480,060	10,700,000	10,675,384		2,517			2.100	2.130	JD	18,725	224,700	05/26/2020	06/01/2030
491674-BK-2	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	8,571,313	105.4200	9,039,727	8,575,000	8,573,485		374			3.300	3.305	AO	70,744	282,975	09/21/2015	10/01/2025
491674-BL-0	KENTUCKY UTILITIES CO 1ST MORTG			1	1.F FE	3,572,033	117.8520	4,213,195	3,575,000	3,572,392		62			4.375	4.380	AO	39,102	156,406	09/21/2015	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO			1	1.F FE	1,542,390	104.8370	1,624,970	1,550,000	1,542,628		95			3.300	3.326	JD	4,263	51,150	05/19/2020	06/01/2050
49326E-EH-2	KEYCORP SR UNSEC				2.A FE	6,495,710	109.2630	7,102,095	6,500,000	6,497,505		590			4.150	4.161	AO	46,457	269,750	10/22/2018	10/29/2025
49327M-2T-0	KEY BANK NA SR UNSEC				1.G FE	4,998,850	101.2990	5,064,955	5,000,000	4,999,831		237			2.300	2.305	MS	34,181	115,000	09/07/2017	09/14/2022
49427R-AM-4	KILROY REALTY LP CO.GUARNT			1	2.B FE	6,316,778	104.7190	6,623,489	6,325,000	6,321,303		1,169			3.450	3.471	JD	9,698	218,213	11/27/2017	12/15/2024
49427R-AN-2	KILROY REALTY LP CO.GUARNT			2	2.B FE	9,365,596	114.2380	10,738,343	9,400,000	9,374,686		3,002			4.750	4.796	JD	19,844	446,500	11/14/2018	12/15/2028
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	999,230	107.7490	1,077,491	1,000,000	999,350		68			3.100	3.109	MS	8,181	31,000	03/24/2020	03/26/2030
494368-CC-5	KIMBERLY CLARK CORP			1	1.F FE	4,650,000	96.8670	4,504,326	4,650,000	4,650,000					1.050	1.050	MS	14,376	49,368	09/08/2020	09/15/2027
49446R-AP-4	KIMCO REALTY CORP SR UNSEC			1	2.A FE	9,224,800	103.9380	10,393,763	10,000,000	9,579,123		79,540			2.800	3.777	AO	70,000	280,000	03/22/2017	10/01/2026
49446R-AR-0	KIMCO REALTY CORP SR UNSEC			1	2.A FE	4,974,450	102.6810	5,134,037	5,000,000	4,991,863		3,602			2.700	2.778	MS	45,000	135,000	11/01/2016	03/01/2024
49446R-AU-3	KIMCO REALTY CORP SR UNSEC			1	2.A FE	6,989,010	105.1030	7,357,227	7,000,000	6,995,116		1,480			3.300	3.324	FA	96,250	231,000	08/01/2017	02/01/2025
494550-AQ-9	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	2,091,446	137.6840	2,753,681	2,000,000	2,057,241		(3,121)			7.300	6.937	FA	55,156	146,000	11/21/2002	08/15/2033
494550-BJ-4	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	3,996,560	100.5540	4,022,159	4,000,000	3,999,936		384			4.150	4.160	MS	55,333	166,000	08/03/2011	03/01/2022
494550-BK-1	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	9,950,800	123.0620	12,306,243	10,000,000	9,959,944		1,089			5.625	5.659	MS	187,500	562,500	08/03/2011	09/01/2041
494550-BN-5	KINDER MORGAN ENER PART CO.GUARNT			1	2.B FE	9,930,800	115.9750	11,597,500	10,000,000	9,942,753		1,551			5.000	5.045	FA	188,889	500,000	08/08/2012	08/15/2042
49456B-AR-2	KINDER MORGAN INC			1	2.B FE	2,253,615	95.1600	2,164,890	2,275,000	2,256,212		1,853			2.000	2.100	FA	17,189	46,764	07/27/2020	02/15/2031
501044-DL-2	KROGER CO SR UNSEC			2	2.A FE	8,747,654	115.1710	10,135,090	8,800,000	8,760,794		4,626			4.500	4.575	JJ	182,600	396,000	01/11/2019	01/15/2029
501044-DP-3	KROGER CO			1	2.B FE	14,093,333	99.6050	14,069,160	14,125,000	14,098,175		2,900			2.200	2.225	MN	51,792	310,750	04/21/2020	05/01/2030
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	6,731,843	103.1060	6,959,676	6,750,000	6,735,269		1,623			2.900	2.931	JD	8,700	195,750	11/13/2019	12/15/2029
502431-AJ-8	L3HARRIS TECH INC			1	2.B FE	2,636,085	103.8670	2,648,606	2,550,000	2,589,717		(28,062)			3.850	2.685	JD	4,363	98,175	05/01/2020	06/15/2023
502431-AL-3	L3HARRIS TECH INC			1	2.B FE	1,511,178	108.7450	1,576,799	1,450,000	1,496,356		(9,009)			3.850	3.115	JD	2,481	55,825	05/01/2020	12/15/2026
502431-AM-1	L3HARRIS TECH INC SERIES WI			1	2.B FE	11,391,835	112.2410	11,785,352	10,500,000	11,221,073		(103,577)			4.400	3.172	JD	20,533	462,000	05/01/2020	06/15/2028
502431-AN-9	L3HARRIS TECH INC			1	2.B FE	11,896,265	95.4430	11,453,119	12,000,000	11,900,578		4,313			1.800	1.900	JJ	99,600	80,500	08/05/2021	01/15/2031
50540R-AQ-5	LABORATORY CORP OF AMER SR UNSEC			1	2.B FE	22,745,980	105.5600	24,278,793	23,000,000	22,905,878		28,257			3.600	3.742	FA	345,000	828,000	10/27/2015	02/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50540R-AX-0	LABORATORY CORP OF AMER			1	2.B FE	9,993,300	98.8520	9,885,217	10,000,000	9,994,081		781			1.550	1.564	JD	12,917	79,653	05/12/2021	06/01/2026
50540R-AY-8	LABORATORY CORP OF AMER			1	2.B FE	5,207,825	101.5170	5,075,865	5,000,000	5,199,962		(7,863)			2.700	2.214	JD	11,250	69,375	08/05/2021	06/01/2031
505588-BJ-1	LACLEDE GAS CO 1ST MORTG			1	1.F FE	3,115,531	102.8830	3,215,088	3,125,000	3,123,239		1,038			3.400	3.436	FA	40,139	106,250	08/06/2013	08/15/2023
505588-BK-8	LACLEDE GAS CO 1ST MORTG			1	1.F FE	3,925,234	115.6560	4,568,405	3,950,000	3,929,154		549			4.625	4.664	FA	69,015	182,688	08/06/2013	08/15/2043
512807-AU-2	LAM RESEARCH CORP SR UNSEC			2	1.G FE	19,131,110	111.9690	21,274,100	19,000,000	19,098,883		(12,221)			4.000	3.913	MS	223,778	760,000	03/22/2019	03/15/2029
512807-AV-0	LAM RESEARCH CORP			1	1.G FE	16,355,110	98.3390	15,807,992	16,075,000	16,343,311		(12,022)			1.900	1.681	JD	13,574	162,925	08/05/2021	06/15/2030
521865-AY-1	LEAR CORP SR UNSEC			1	2.B FE	3,551,580	109.0030	3,882,701	3,562,000	3,555,695		971			3.800	3.835	MS	39,855	135,356	08/21/2017	09/15/2027
521865-BA-2	LEAR CORP SR UNSEC			2	2.B FE	6,579,606	110.1490	7,269,860	6,600,000	6,584,307		1,776			4.250	4.288	MN	35,842	280,500	04/29/2019	05/15/2029
53079E-BF-0	LIBERTY MUTUAL GROUP INC CO.GUARNT			1	2.B FE	14,988,000	123.0710	18,460,718	15,000,000	14,989,747		246			4.850	4.855	FA	303,125	727,500	07/21/2014	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC CO.GUARNT			2	2.B FE	6,381,938	118.5980	7,531,000	6,350,000	6,380,537		(580)			4.500	4.469	JD	12,700	285,750	06/04/2019	06/15/2049
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A			1	2.B FE	12,467,500	95.3340	11,916,743	12,500,000	12,472,371		4,111			2.050	2.078	MS	75,451	250,556	09/16/2020	09/15/2030
532457-BP-2	ELI LILLY & CO SR UNSEC			1	1.F FE	8,497,025	106.6620	9,066,264	8,500,000	8,498,312		285			3.100	3.104	MN	33,669	263,500	05/04/2017	05/15/2027
532457-BR-8	ELI LILLY & CO SR UNSEC			1	1.F FE	9,175,093	121.0620	11,167,974	9,225,000	9,179,578		1,022			3.950	3.981	MN	46,561	364,388	05/04/2017	05/15/2047
532457-BT-4	ELI LILLY & CO SR UNSEC			2	1.F FE	4,971,950	120.9230	6,046,152	5,000,000	4,973,556		532			3.950	3.982	MS	58,153	197,500	02/20/2019	03/15/2049
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	1,008,452	104.8290	1,022,086	975,000	985,666		(6,142)			4.000	3.318	MS	13,000	39,000	02/07/2018	09/01/2023
534187-BF-5	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	6,467,360	108.4340	7,021,114	6,475,000	6,470,861		800			3.625	3.640	MS	71,068	234,719	12/05/2016	12/12/2026
534187-BG-3	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	6,646,872	119.9880	8,009,196	6,675,000	6,649,016		521			4.350	4.375	MS	96,788	290,363	04/11/2018	03/01/2048
534187-BH-1	LINCOLN NATIONAL CORP SR UNSEC			1	2.A FE	5,916,637	109.7100	6,527,758	5,950,000	5,927,795		3,169			3.800	3.869	JD	18,842	226,100	04/11/2018	03/01/2028
539830-BD-0	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	2,044,930	114.3110	2,629,152	2,300,000	2,074,465		5,455			3.800	4.485	MS	29,133	87,400	12/23/2015	03/01/2045
539830-BP-3	LOCKHEED MARTIN CORP			1	1.G FE	1,546,590	98.2090	1,522,244	1,550,000	1,547,104		313			1.850	1.874	JD	1,274	28,675	05/15/2020	06/15/2030
539830-BQ-1	LOCKHEED MARTIN CORP			1	1.G FE	396,532	99.6700	398,681	400,000	396,659		75			2.800	2.843	JD	498	11,200	05/15/2020	06/15/2050
546676-AW-7	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	11,395,098	105.7050	12,050,345	11,400,000	11,397,985		497			3.300	3.305	AO	94,050	376,200	09/21/2015	10/01/2025
546676-AX-5	LOUISVILLE GAS & ELEC 1ST MORTG			1	1.F FE	3,572,033	115.8410	4,141,311	3,575,000	3,572,392		62			4.375	4.380	AO	39,102	156,406	09/21/2015	10/01/2045
548661-DN-4	LOWE'S COS INC SR UNSEC			1	2.A FE	24,935,583	109.6130	27,485,462	25,075,000	24,951,598		3,080			3.700	3.731	AO	195,864	927,775	04/11/2016	04/15/2046
548661-DP-9	LOWE'S COS INC SR UNSEC			1	2.A FE	9,984,600	106.6920	10,669,164	10,000,000	9,991,193		1,495			3.100	3.118	MN	49,944	310,000	04/19/2017	05/03/2027
548661-DR-5	LOWE'S COS INC SR UNSEC			2	2.A FE	2,989,530	109.6280	3,288,851	3,000,000	2,992,033		941			3.650	3.692	AO	26,158	109,500	04/17/2019	04/05/2029
548661-DY-0	LOWE'S COS INC			1	2.A FE	19,829,639	95.0090	19,001,754	20,000,000	19,840,612		9,949			1.700	1.798	AO	71,778	292,542	08/05/2021	10/15/2030
548661-EA-1	LOWE S COS INC			1	2.A FE	7,999,280	102.3110	8,184,850	8,000,000	7,999,332		52			2.625	2.626	AO	52,500	105,583	03/29/2021	04/01/2031
55279H-AK-6	MANUF & TRADERS TRUST CO SR UNSEC			1	1.G FE	7,966,068	104.4600	8,330,671	7,975,000	7,971,953		927			2.900	2.913	FA	93,152	231,275	02/03/2015	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO SUBORD				1.G FE	3,598,776	106.7840	3,844,215	3,600,000	3,599,261		117			3.400	3.404	FA	45,560	122,400	08/14/2017	08/17/2027
55336V-AK-6	MPLX LP SR UNSEC			2	2.B FE	3,069,896	109.4080	3,364,285	3,075,000	3,072,166		483			4.125	4.145	MS	42,281	126,844	02/07/2017	03/01/2027
55336V-BQ-2	MPLX LP			1	2.B FE	3,022,368	99.5430	3,011,180	3,025,000	3,022,686		256			2.650	2.660	FA	30,284	79,494	08/11/2020	08/15/2030
565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A			1	2.A FE	7,250,000	102.9660	7,465,003	7,250,000	7,250,000					4.161	4.161	FA	63,686		10/07/2021	08/15/2051
56585A-AG-7	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	2,640,487	105.1360	2,786,105	2,650,000	2,647,096		1,005			3.625	3.668	MS	28,285	96,063	09/02/2014	09/15/2024
56585A-AH-5	MARATHON PETROLEUM CORP SR UNSEC			1	2.B FE	10,281,648	117.6810	12,238,815	10,400,000	10,297,337		2,450			4.750	4.822	MS	145,456	494,000	09/02/2014	09/15/2044
570535-AG-9	MARKEL CORP SR UNSEC				2.B FE	4,532,197	138.0330	7,687,059	5,569,000	4,776,745		31,402			7.350	9.274	FA	154,633	409,322	03/24/2010	08/15/2034
570535-AQ-7	MARKEL CORP SR UNSEC			1	2.B FE	19,841,594	126.7060	25,087,814	19,800,000	19,837,588		(883)			5.000	4.986	AO	236,500	990,000	05/05/2016	04/05/2046
571748-BC-5	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	8,673,338	123.3090	10,635,426	8,625,000	8,669,271		(1,032)			4.350	4.316	JJ	157,370	375,188	02/22/2017	01/30/2047
571748-BD-3	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	7,967,520	121.3730	9,709,851	8,000,000	7,969,777		623			4.200	4.224	MS	112,000	336,000	02/27/2018	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	2.A FE	2,449,143	113.9900	2,792,746	2,450,000	2,449,545		53			4.375	4.378	MS	31,561	107,188	01/08/2019	03/15/2029
571748-BH-4	MARSH & MCLENNAN COS INC SR UNSEC			2	2.A FE	4,046,396	124.6990	5,050,292	4,050,000	4,047,180		104			4.750	4.756	MS	56,644	192,375	01/08/2019	03/15/2039
571748-BN-1	MARSH & MCLENNAN COS INC			1	1.G FE	17,659,070	99.7900	17,213,817	17,250,000	17,644,275		(15,849)			2.250	1.960	MN	49,594	219,375	08/05/2021	11/15/2030
573284-AT-3	MARTIN MARIETTA MATERIAL SR UNSEC			1	2.B FE	4,638,375	107.5470	5,000,919	4,650,000	4,642,576		1,102			3.500	3.530	JD	7,233	162,750	12/06/2017	12/15/2027
574599-AY-2	MASCO CORP SR UNSEC			1	2.B FE	1,709,445	132.2360	1,983,536	1,500,000	1,615,705		(7,826)			6.500	5.530	FA	36,833	97,500	05/30/2003	08/15/2032
574599-BQ-8	MASCO CORP			1	2.B FE	5,509,319	95.8330	5,318,718	5,550,000	5,512,360		3,041			2.000	2.082	FA	41,933	49,642	02/18/2021	02/15/2031
575634-AS-9	MASSACHUSETTS ELECTRIC SR UNSEC			1	2.A FE	4,983,300	132.1800	6,608,981	5,000,000	4,986,885		405			5.900	5.924	MN	37,694	295,000	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC UNSEC			1	2.A FE	2,000,000	109.0230	2,180,464	2,000,000	2,000,000					4.004	4.004	FA	30,252	80,080	08/02/2016	08/15/2046
575718-AE-1	MASS INSTITUTE OF TECH UNSEC			1	1.A FE	11,750,000	121.3810	14,262,300	11,750,000	11,750,000					3.959	3.959	JJ	232,591	465,183	09/22/2014	07/01/2038
57629W-CD-0	MASSMUTUAL GLOBAL FUNDIN SECURED				1.B FE	9,955,300	100.5910	10,059,065	10,000,000	9,997,347		9,339			2.500	2.596	AO	54,167	250,000	04/10/2017	04/13/2022
57629W-CK-4	MASSMUTUAL GLOBAL FUNDIN SECURED				1.B FE	9,997,400	100.9530	10,095,263	10,000,000	9,999,554		876			2.250	2.259	JJ	112,500	225,000	06/26/2019	07/01/2022
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	19,883,350	94.9210	18,984,181	20,000,000	19,896,470		11,755			1.550	1.614	AO	70,611	310,000	02/01/2021	10/09/2030
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A				1.B FE	30,638,870	99.4520	29,835,706	30,000,000	30,614,534		(24,336)			2.150	1.905	MS	200,667	322,500	08/05/2021	03/09/2031
57636Q-AP-9	MASTERCARD INC			1	1.E FE	9,132,249	110.0050	10,065,453	9,150,000	9,134,973		1,560			3.350	3.373	MS	80,889	306,525	03/24/2020	03/26/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57636Q-AR-5	MASTERCARD INC			1	1.E FE	5,983,260	108.0630	6,483,786	6,000,000	5,987,131		2,216			3.300	3.345	MS	52,250	198,000	03/24/2020	03/26/2027
57636Q-AS-3	MASTERCARD INC			1	1.E FE	28,793,511	100.5460	28,253,301	28,100,000	28,765,698		(27,812)			1.900	1.614	MS	157,204	283,264	08/05/2021	03/15/2031
57636Q-AT-1	MASTERCARD INC			1	1.E FE	4,209,753	103.4650	4,397,276	4,250,000	4,210,479		726			2.950	2.998	MS	36,916	66,518	03/02/2021	03/15/2051
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC			1	2.A FE	14,988,600	107.8040	16,170,608	15,000,000	14,993,303		1,098			3.450	3.459	JD	23,000	517,500	06/08/2017	06/15/2027
578454-AD-2	MAYO CLINIC UNSEC			1	1.C FE	5,300,850	125.5610	6,278,042	5,000,000	5,277,077		(4,643)			4.128	3.821	MN	26,373	206,400	04/12/2016	11/15/2052
579780-AR-8	MCCORMICK & CO			1	2.B FE	9,350,250	96.6450	9,060,511	9,375,000	9,354,557		4,307			0.900	0.954	FA	31,875	43,125	02/08/2021	02/15/2026
579780-AS-6	MCCORMICK & CO			1	2.B FE	19,323,529	95.3780	18,908,700	19,825,000	19,353,030		29,501			1.850	2.138	FA	138,555	187,456	06/15/2021	02/15/2031
58013M-FE-9	MCDONALD'S CORP SR UNSEC			1	2.A FE	3,223,775	102.9430	3,319,911	3,225,000	3,224,688		241			3.350	3.358	AO	27,009	108,038	03/14/2018	04/01/2023
58013M-FL-3	MCDONALD S CORP SERIES MTN			1	2.A FE	17,962,591	100.8910	18,160,328	18,000,000	17,974,725		6,683			1.450	1.490	MS	84,100	261,000	03/03/2020	09/01/2025
58013M-FM-1	MCDONALD S CORP SERIES MTN			1	2.A FE	5,138,770	99.5390	4,976,937	5,000,000	5,132,450		(6,321)			2.125	1.764	MS	35,417	53,125	08/05/2021	03/01/2030
583334-AB-3	WESTROCK MWV LLC CO.GUARNT			1	2.B FE	2,018,480	131.2480	2,624,951	2,000,000	2,011,015		(679)			6.800	6.727	MN	17,378	136,000	09/03/2003	11/15/2032
58506Y-AS-1	MEDSTAR HEALTH INC SERIES 20A				1.F FE	5,310,000	109.2050	5,798,768	5,310,000	5,310,000					3.626	3.625	FA	72,738	192,541	01/09/2020	08/15/2049
58933Y-AJ-4	MERCK & CO INC SR UNSEC			1	1.E FE	2,068,651	121.5220	2,521,583	2,075,000	2,069,754		150			4.150	4.168	MN	10,286	86,113	05/15/2013	05/18/2043
58933Y-AZ-8	MERCK & CO INC			1	1.E FE	22,653,719	95.7420	21,877,097	22,850,000	22,681,682		18,461			1.450	1.543	JD	6,442	331,325	06/16/2020	06/24/2030
58933Y-BB-0	MERCK & CO INC			1	1.E FE	9,349,509	94.2080	9,020,378	9,575,000	9,358,695		6,525			2.450	2.562	JD	4,561	234,588	06/16/2020	06/24/2050
59156R-AE-8	METLIFE INC SR UNSEC			1	1.G FE	1,486,680	139.0690	2,781,374	2,000,000	1,635,669		18,711			6.500	9.171	JD	5,778	130,000	03/31/2009	12/15/2032
59156R-AJ-7	METLIFE INC SR UNSEC			1	1.G FE	1,886,050	138.9810	3,474,532	2,500,000	2,044,206		19,541			6.375	8.816	JD	7,083	159,375	03/31/2009	06/15/2034
59156R-AY-4	METLIFE INC SR UNSEC			1	1.G FE	1,969,880	141.5190	2,830,373	2,000,000	1,975,611		670			5.875	5.983	FA	47,326	117,500	08/03/2010	02/06/2041
59156R-BN-7	METLIFE INC SR UNSEC			1	1.G FE	17,655,116	118.8520	22,855,226	19,230,000	17,834,811		33,352			4.050	4.560	MS	259,605	778,815	01/13/2016	03/01/2045
59156R-BZ-0	METLIFE INC			1	1.G FE	5,178,940	118.1810	6,145,416	5,200,000	5,182,019		1,763			4.550	4.601	MS	64,408	236,600	03/19/2020	03/23/2030
59217G-CD-9	MET LIFE GLOB FUNDING I SECURED				1.D FE	9,996,300	100.6290	10,062,915	10,000,000	9,999,790		777			2.650	2.658	AO	61,097	265,000	04/03/2017	04/08/2022
59217G-EE-5	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	14,993,550	101.2820	15,192,349	15,000,000	14,997,737		2,148			1.950	1.965	JJ	136,500	292,500	01/06/2020	01/13/2023
59217G-GU-7	MET LIFE GLOB FUNDING I SERIES 144A				1.D FE	9,794,321	94.5290	9,452,866	10,000,000	9,802,479		8,158			1.550	1.788	JJ	74,917		08/05/2021	01/07/2031
594918-BJ-2	MICROSOFT CORP SR UNSEC			1	1.A FE	24,993,500	106.6730	26,668,358	25,000,000	24,997,266		661			3.125	3.128	MN	125,868	781,250	10/29/2015	11/03/2025
594918-BK-9	MICROSOFT CORP SR UNSEC			1	1.A FE	23,358,942	122.3570	28,662,146	23,425,000	23,373,798		2,677			4.200	4.221	MN	158,509	983,850	10/29/2015	11/03/2035
594918-BT-0	MICROSOFT CORP SR UNSEC			1	1.A FE	9,951,500	119.2720	11,927,171	10,000,000	9,956,776		1,058			3.700	3.727	FA	146,972	370,000	08/01/2016	08/08/2046
594918-CC-6	MICROSOFT CORP			1	1.A FE	8,849,375	97.5190	8,581,653	8,800,000	8,847,535		(1,169)			2.525	2.498	JD	18,517	222,200	05/28/2020	06/01/2050
59523U-AL-1	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	1,557,250	105.2640	1,657,904	1,575,000	1,569,998		1,908			3.750	3.887	JD	2,625	59,063	06/10/2014	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	4,019,562	108.0430	4,386,540	4,060,000	4,042,306		4,136			4.000	4.123	MN	20,751	162,400	12/16/2015	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	5,037,100	107.9510	5,397,547	5,000,000	5,022,182		(3,820)			3.600	3.506	JD	15,000	180,000	11/02/2017	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS SR UNSEC			1	2.A FE	4,970,150	112.5880	5,629,409	5,000,000	4,979,621		2,690			4.200	4.273	JD	9,333	210,000	05/07/2018	06/15/2028
59523U-AR-8	MID AMERICA APARTMENTS			1	2.A FE	11,975,319	103.5570	12,375,096	11,950,000	11,970,592		(2,444)			2.750	2.724	MS	96,762	328,625	01/15/2020	03/15/2030
59523U-AS-6	MID AMERICA APARTMENTS			1	2.A FE	4,850,334	95.4940	4,774,704	5,000,000	4,856,108		5,774			1.700	2.047	FA	32,111	42,500	08/05/2021	02/15/2031
595620-AR-6	MIDAMERICAN ENERGY CO 1ST MORTG			1	1.E FE	6,990,130	117.4350	8,220,467	7,000,000	6,991,040		200			3.950	3.958	FA	115,208	276,500	01/23/2017	08/01/2047
608190-AJ-3	MOHAWK INDUSTRIES INC SR UNSEC			1	2.A FE	6,172,962	102.3110	6,317,718	6,175,000	6,174,741		230			3.850	3.854	FA	99,057	237,738	01/29/2013	02/01/2023
60856B-AC-8	MOLEX ELECTRONICS TECH SR UNSEC			1	2.B FE	9,739,561	104.8580	10,328,527	9,850,000	9,807,953		11,681			3.900	4.040	AO	81,098	384,150	06/22/2015	04/15/2025
609207-AR-6	MONDELEZ INTERNATIONAL SR UNSEC			2	2.B FE	4,973,100	107.8130	5,390,674	5,000,000	4,983,351		3,678			3.625	3.713	FA	69,479	181,250	02/11/2019	02/13/2026
609207-AT-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	1,237,900	103.0500	1,288,128	1,250,000	1,239,745		1,083			2.750	2.862	AO	7,448	34,375	04/07/2020	04/13/2030
609207-AW-5	MONDELEZ INTERNATIONAL			1	2.B FE	2,262,351	93.4050	2,124,964	2,275,000	2,262,725		289			2.625	2.652	MS	19,409	59,719	09/02/2020	09/04/2050
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	16,757,213	93.7780	15,824,966	16,875,000	16,771,085		10,539			1.500	1.573	FA	103,359	232,667	09/02/2020	02/04/2031
609207-AY-1	MONDELEZ INTERNATIONAL			1	2.B FE	15,696,905	95.3430	14,968,798	15,700,000	15,698,442		1,453			1.875	1.876	AO	62,146	294,375	10/27/2020	10/15/2032
617446-8G-7	MORGAN STANLEY SR UNSEC			2	1.G FE	2,900,000	113.9560	3,304,718	2,900,000	2,900,000					4.431	4.431	JJ	56,397	128,499	01/17/2019	01/23/2030
617446-8J-1	MORGAN STANLEY SR UNSEC			2	1.F FE	9,308,785	103.0500	9,583,609	9,300,000	9,304,639		(1,731)			2.720	2.700	JJ	111,724	252,960	07/18/2019	07/22/2025
617446-8K-8	MORGAN STANLEY SERIES GMTN			2	1.F FE	550,000	100.0160	550,085	550,000	550,000					0.750	1.259	JAJO	837	4,171	01/16/2020	01/20/2023
617446-8L-6	MORGAN STANLEY			1	1.F FE	10,779,600	102.3080	10,230,844	10,000,000	10,681,238		(84,261)			2.699	1.728	JJ	119,206	269,900	10/28/2020	01/22/2031
617446-8Q-5	MORGAN STANLEY			2	1.F FE	2,300,000	101.9620	2,345,119	2,300,000	2,300,000					2.188	2.161	AO	8,807	50,324	04/23/2020	04/28/2026
617446-8U-6	MORGAN STANLEY SERIES MTN			1	1.F FE	5,000,000	94.6550	4,732,725	5,000,000	5,000,000					1.794	1.738	FA	34,385	67,275	11/09/2020	02/13/2032
617446-8V-4	MORGAN STANLEY			1	1.F FE	10,000,000	96.9940	9,699,356	10,000,000	10,000,000					0.985	0.951	JD	5,746	98,500	12/07/2020	12/10/2026
61744Y-AH-1	MORGAN STANLEY SR UNSEC				1.G FE	1,372,126	100.8960	1,387,321	1,375,000	1,374,767		601			2.750	2.795	MN	4,411	37,813	05/16/2017	05/19/2022
61744Y-AL-2	MORGAN STANLEY SR UNSEC			1	1.G FE	4,725,000	113.9670	5,384,931	4,725,000	4,725,000					3.971	3.971	JJ	82,870	187,630	07/19/2017	07/22/2038
61744Y-AN-8	MORGAN STANLEY SR UNSEC				1.G FE	3,991,000	102.5320	4,101,289	4,000,000	3,997,973		1,852			3.125	3.174	JJ	54,861	125,000	01/18/2018	01/23/2023
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	1.G FE	4,000,000	108.8180	4,352,702	4,000,000	4,000,000					3.772	3.772	JJ	65,800	150,880	01/18/2018	01/24/2029
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	1.G FE	1,440,140	105.9320	1,536,018	1,450,000	1,445,107		979			3.125	3.205	JJ	19,384	45,313	07/20/2016	07/27/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61761J-ZN-2	MORGAN STANLEY SUBORD				2.A FE	9,964,000	110.0880	11,008,804	10,000,000	9,981,967		2,995			3.950	3.988	AO	74,611	395,000	04/20/2015	04/23/2027
61772B-AB-9	MORGAN STANLEY			1	1.F FE	9,925,000	99.0140	9,827,160	9,925,000	9,925,000					1.593	1.489	MN	25,033	84,323	04/19/2021	05/04/2027
620076-BU-2	MOTOROLA SOLUTIONS INC			1	2.C FE	11,275,000	100.1800	11,295,304	11,275,000	11,275,000					2.750	2.750	MN	31,868	155,031	05/10/2021	05/24/2031
62952E-AE-7	NYU HOSPITALS CENTER SECURED			1	1.G FE	1,500,000	116.2280	1,743,417	1,500,000	1,500,000					4.368	4.368	JJ	32,760	65,520	05/23/2017	07/01/2047
62954R-AA-4	NYU HOSPITALS CENTER SERIES 2020			1	1.G FE	18,310,000	102.6110	18,788,129	18,310,000	18,310,000					3.380	3.380	JJ	309,439	618,878	01/28/2020	07/01/2055
631005-BF-1	NARRAGANSETT ELECTRIC SR UNSEC			1	2.A FE	3,558,840	112.4980	4,499,931	4,000,000	3,627,163		10,053			4.170	4.886	JD	9,730	166,800	01/07/2014	12/10/2042
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	2.A FE	575,000	106.5170	612,471	575,000	575,000					3.395	3.395	AO	4,447	19,521	04/07/2020	04/09/2030
637417-AJ-5	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	9,691,906	106.4320	10,430,375	9,800,000	9,741,531		10,560			3.600	3.733	JD	15,680	352,800	12/05/2016	12/15/2026
637417-AN-6	NATIONAL RETAIL PROP INC			1	2.A FE	14,971,382	101.3560	14,691,561	14,495,000	14,935,329		(36,053)			2.500	2.087	AO	76,501	299,875	08/05/2021	04/15/2030
637432-NQ-4	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	4,996,700	111.6340	5,581,709	5,000,000	4,997,616		299			3.900	3.908	MN	32,500	195,000	10/24/2018	11/01/2028
637432-NR-2	NATIONAL RURAL UTIL COOP COLLAT TRST			2	1.E FE	2,985,150	125.3380	3,760,144	3,000,000	2,985,967		269			4.400	4.430	MN	22,000	132,000	10/24/2018	11/01/2048
637432-NX-9	NATIONAL RURAL UTIL COOP SERIES MTN			1	1.E FE	4,863,584	94.0300	4,701,478	5,000,000	4,868,730		5,146			1.650	1.956	JD	3,667	41,250	08/05/2021	06/15/2031
63743H-EW-8	NATIONAL RURAL UTIL COOP			1	1.F FE	9,974,300	97.5280	9,752,824	10,000,000	9,978,318		4,018			1.000	1.050	JD	4,444	80,833	02/22/2021	06/15/2026
641423-CD-8	NEVADA POWER CO SERIES DD			1	1.F FE	6,981,800	100.4860	7,034,048	7,000,000	6,984,773		1,630			2.400	2.429	MN	28,000	168,000	01/28/2020	05/01/2030
644188-BG-8	NEW ENGLAND POWER CO SERIES 144A			1	2.A FE	6,000,000	92.3940	5,543,658	6,000,000	6,000,000					2.807	2.807	AO	39,766	168,420	10/01/2020	10/06/2050
649322-AC-8	NY & PRESBYTERIAN HOSPIT UNSEC			1	1.C FE	999,970	110.7490	1,107,492	1,000,000	1,000,003					3.563	3.563	FA	14,846	35,630	06/21/2016	08/01/2036
64952W-DK-6	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	16,925,000	100.0070	16,926,232	16,925,000	16,925,000					0.410	2.246	JAJO	13,862	80,299	10/15/2019	01/21/2022
64952W-DP-5	NEW YORK LIFE INSURANCE SERIES 144A				1.A FE	5,323,882	100.4360	5,348,241	5,325,000	5,324,494		372			1.100	1.107	MN	9,112	58,575	05/04/2020	05/05/2023
64952W-DS-9	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	19,245,244	93.3080	18,661,532	20,000,000	19,276,661		31,417			1.200	1.653	FA	96,000	120,000	08/05/2021	08/07/2030
64952W-ED-1	NEW YORK LIFE GLOBAL FDG SERIES 144A				1.A FE	14,985,450	98.5570	14,783,610	15,000,000	14,987,047		1,597			1.150	1.170	JD	10,542	86,250	06/02/2021	06/09/2026
649840-CQ-6	NY STATE ELECTRIC & GAS SR UNSEC			1	1.G FE	4,616,613	106.4070	4,947,910	4,650,000	4,632,227		3,276			3.250	3.335	JD	12,594	151,125	11/21/2016	12/01/2026
649840-CR-4	NY STATE ELECTRIC & GAS SR UNSEC				1.G FE	6,961,570	104.0890	7,286,211	7,000,000	6,963,433		794			3.300	3.329	MS	68,017	231,000	09/03/2019	09/15/2049
649840-CS-2	NY STATE ELECTRIC & GAS SERIES 144A			1	1.G FE	6,981,660	96.9330	6,785,278	7,000,000	6,984,388		2,298			1.950	1.978	MS	36,400	138,775	09/23/2020	10/01/2030
651639-AP-1	NEWMONT GOLDCORP CORP CO.GUARNT			1	2.A FE	12,863,710	125.2470	16,282,058	13,000,000	12,885,454		3,242			4.875	4.944	MS	186,604	633,750	02/02/2017	03/15/2042
65339K-BJ-8	NEXTERA ENERGY CAPITAL CO.GUARNT			2	2.A FE	7,770,048	107.2640	8,366,594	7,800,000	7,777,245		2,709			3.500	3.546	AO	68,250	273,000	03/28/2019	04/01/2029
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	5,323,030	99.3990	5,292,973	5,325,000	5,323,354		176			2.250	2.254	JD	9,984	119,813	05/05/2020	06/01/2030
65364U-AN-6	NIAGARA MOHAWK POWER SERIES 144A			1	2.A FE	50,000,000	95.5480	47,773,845	50,000,000	50,000,000					1.960	1.960	JD	10,889	980,000	06/23/2020	06/27/2030
65473Q-BF-9	NISOURCE INC SR UNSEC			1	2.B FE	6,669,527	117.7460	7,859,527	6,675,000	6,669,927		107			4.375	4.380	MN	37,315	292,031	05/11/2017	05/15/2047
65473Q-BG-7	NISOURCE INC SR UNSEC			1	2.B FE	9,972,400	112.3160	11,231,571	10,000,000	9,974,868		536			3.950	3.965	MS	99,847	395,000	10/18/2017	03/30/2048
655844-BT-4	NORFOLK SOUTHERN CORP SR UNSEC			2	2.A FE	9,474,723	105.9980	10,599,805	10,000,000	9,650,586		56,966			3.150	3.872	JD	26,250	315,000	10/29/2018	06/01/2027
655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC			1	2.A FE	2,894,235	115.7290	3,383,910	2,924,000	2,896,361		602			3.942	4.001	MN	19,211	115,264	05/23/2018	11/01/2047
655844-CL-0	NORFOLK SOUTHERN CORP			1	2.A FE	5,952,360	98.3460	5,900,767	6,000,000	5,952,711		351			2.900	2.940	FA	60,900		08/16/2021	08/25/2051
655855-FB-5	NORFOLK SOUTHERN RAIL CO SR UNSEC				2.A FE	2,942,601	160.6500	3,727,089	2,320,000	2,818,033		(11,169)			7.875	6.069	MN	23,345	182,700	08/27/2004	05/15/2043
664675-AS-4	NORTHEASTERN UNIVERSITY UNSEC				1.E FE	7,500,000	117.6640	8,824,806	7,500,000	7,500,000					4.119	4.119	AO	77,231	308,925	06/20/2018	10/01/2048
665501-AL-6	NORTHERN NATURAL GAS CO SR UNSEC			2	1.F FE	2,999,490	116.9110	3,507,320	3,000,000	2,999,513		9			4.300	4.301	JJ	59,483	129,000	07/12/2018	01/15/2049
665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.F FE	5,558,580	107.8860	6,473,186	6,000,000	5,632,802		11,518			3.400	3.832	FA	77,067	204,000	10/14/2014	08/15/2042
665772-CP-2	NORTHERN STATES PWR-MINN 1ST MORTG			1	1.E FE	11,779,137	111.9570	13,266,949	11,850,000	11,787,148		1,582			3.600	3.633	MN	54,510	426,600	05/23/2016	05/15/2046
665859-AN-4	NORTHERN TRUST CORP SR UNSEC				1.F FE	4,518,350	101.0360	5,051,778	5,000,000	4,963,433		60,607			2.375	3.647	FA	49,149	118,750	08/20/2013	08/02/2022
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	14,096,372	99.0130	14,010,283	14,150,000	14,104,600		4,963			1.950	1.992	MN	45,988	275,925	04/28/2020	05/01/2030
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSEC			1	2.A FE	8,270,614	107.0220	8,856,052	8,275,000	8,272,761		330			3.250	3.255	JJ	124,010	268,938	10/10/2017	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.A FE	12,300,477	115.3790	14,249,355	12,350,000	12,308,302		4,054			4.400	4.449	MN	90,567	543,400	03/19/2020	05/01/2030
667274-AA-2	NORTHWELL HEALTHCARE INC SECURED			1	1.G FE	2,206,400	113.5630	2,498,386	2,200,000	2,205,683		(142)			3.979	3.962	MN	14,590	87,538	09/21/2016	11/01/2046
667274-AB-0	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	7,200,000	105.6850	7,609,345	7,200,000	7,200,000					3.391	3.391	MN	40,692	244,152	09/19/2017	11/01/2027
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED			2	1.G FE	4,170,000	118.0570	4,922,988	4,170,000	4,170,000					4.260	4.260	MN	29,607	177,642	09/19/2017	11/01/2047
66765R-CA-2	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	2,500,000	102.8910	2,572,280	2,500,000	2,500,000					3.542	3.542	FA	32,468	88,550	08/14/2013	08/19/2023
66765R-CE-4	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	3,200,000	103.4140	3,309,246	3,200,000	3,200,000					2.822	2.822	MS	27,091	90,304	09/06/2017	09/13/2027
66765R-CF-1	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	2,500,000	109.5590	2,738,985	2,500,000	2,500,000					3.685	3.685	MS	27,638	92,125	09/06/2017	09/13/2047
668074-AU-1	NORTHWESTERN CORP 1ST MORTG			1	1.G FE	5,486,376	117.2520	6,566,107	5,600,000	5,501,145		2,503			4.176	4.298	MN	29,882	233,856	06/22/2015	11/15/2044
668138-AA-8	NORTHWESTERN MUTUAL LIFE SUBORD			1	1.C FE	16,922,150	112.7240	19,163,077	17,000,000	16,928,642		1,590			3.850	3.876	MS	165,443	654,500	10/18/2017	09/30/2047
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A			1	1.C FE	7,259,910	110.1200	7,708,378	7,000,000	7,257,251		(2,659)			3.625	3.449	MS	64,142	253,750	03/03/2021	09/30/2059
66815L-2D-0	NORTHWESTERN MUTUAL GLBL SERIES 144A				1.A FE	27,315,422	98.9570	26,718,356	27,000,000	27,297,843		(17,579)			1.700	1.518	JD	38,250	229,500	08/05/2021	06/01/2028
668444-AM-4	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	10,000,000	113.2120	11,321,249	10,000,000	10,000,000					3.688	3.688	JD	30,733	368,800	04/29/2015	12/01/2038
668444-AP-7	NORTHWESTERN UNIVERSITY UNSEC			1	1.B FE	3,283,045	107.9760	3,633,397	3,365,000	3,287,739		1,491			3.812	3.948	JD	10,689	128,274	09/19/2018	12/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66988A-AE-4	NOVANT HEALTH INC UNSEC			1	1.D FE	5,580,575	119.2500	6,558,745	5,500,000	5,575,215		(2,053)			4.371	4.274	MN	40,068	240,405	02/14/2019	11/01/2043
66989H-AH-1	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	9,919,600	127.8430	12,784,280	10,000,000	9,931,070		1,774			4.400	4.449	MN	67,222	440,000	02/18/2014	05/06/2044
66989H-AN-8	NOVARTIS CAPITAL CORP CO.GUARNT			1	1.D FE	5,104,114	106.6380	5,491,838	5,150,000	5,123,994		4,367			3.100	3.203	MN	19,513	159,650	02/14/2017	05/17/2027
67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC			1	1.E FE	983,980	135.5100	1,355,098	1,000,000	987,442		389			5.500	5.611	MS	16,194	55,000	03/11/2010	03/15/2040
67021C-AM-9	NSTAR ELECTRIC CO SR UNSEC			1	1.F FE	10,117,300	106.7040	10,670,422	10,000,000	10,068,498		(12,129)			3.200	3.055	MN	40,889	320,000	10/02/2017	05/15/2027
67021C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	969,657	112.3280	1,095,194	975,000	970,457		456			3.950	4.017	AO	9,628	38,513	03/23/2020	04/01/2030
670346-AR-6	NUCOR CORP			1	2.A FE	8,312,346	101.9630	8,488,394	8,325,000	8,316,278		2,443			2.000	2.032	JD	13,875	166,500	05/20/2020	06/01/2025
670346-AS-4	NUCOR CORP			1	1.G FE	4,537,306	103.0770	4,690,014	4,550,000	4,539,138		1,134			2.700	2.732	JD	10,238	122,850	05/20/2020	06/01/2030
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	3,987,555	107.2480	4,289,930	4,000,000	3,993,912		1,320			3.550	3.589	MS	41,811	142,000	01/23/2017	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	15,120,987	108.0830	16,397,295	15,171,000	15,140,690		4,735			3.600	3.639	MS	182,052	546,156	08/16/2017	09/01/2027
67103H-AK-3	O REILLY AUTOMOTIVE INC			1	2.B FE	9,715,998	94.6120	9,319,238	9,850,000	9,722,824		6,309			1.750	1.903	MS	50,755	126,739	08/05/2021	03/15/2031
67457M-AJ-7	OCCIDENTAL COLLEGE			1	1.D FE	11,500,000	103.4330	11,894,851	11,500,000	11,500,000					3.508	3.508	AO	100,855	403,420	10/08/2019	10/01/2049
677050-AJ-5	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	7,456,875	106.9910	8,024,351	7,500,000	7,464,829		1,029			4.200	4.234	JD	26,250	315,000	11/27/2012	12/01/2042
677050-AK-2	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	3,776,060	112.9250	4,291,138	3,800,000	3,779,394		518			4.550	4.589	JD	14,408	172,900	06/09/2014	06/01/2044
677050-AL-0	OGLETHORPE POWER CORP 1ST MORTG			1	2.A FE	5,395,065	107.1750	5,894,637	5,500,000	5,405,665		2,154			4.250	4.365	AO	58,438	233,750	01/24/2017	04/01/2046
677415-CR-0	OHIO POWER COMPANY SR UNSEC			2	1.G FE	2,493,900	114.8760	2,871,898	2,500,000	2,494,215		114			4.000	4.014	JD	8,333	100,000	05/20/2019	06/01/2049
677415-CS-8	OHIO POWER COMPANY SERIES P			1	1.G FE	4,545,177	102.4800	4,662,822	4,550,000	4,545,975		432			2.600	2.612	AO	29,575	118,300	03/13/2020	04/01/2030
678858-BU-4	OKLAHOMA G&E CO SR UNSEC			2	1.G FE	4,985,350	106.7670	5,338,347	5,000,000	4,988,256		1,226			3.300	3.333	MS	48,583	165,000	06/04/2019	03/15/2030
681919-BB-1	OMNICOM GROUP INC			1	2.A FE	25,273,175	99.8900	24,972,490	25,000,000	25,267,999		(9,620)			2.450	2.302	AO	103,785	490,000	08/05/2021	04/30/2030
68217F-AA-0	OMNICOM GP/OMNICOM CAP SR UNSEC			1	2.A FE	18,807,493	107.2120	20,182,607	18,825,000	18,816,818		1,736			3.600	3.611	AO	143,070	677,700	03/28/2016	04/15/2026
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	1,093,469	138.1670	1,381,669	1,000,000	1,052,940		(3,547)			7.000	6.295	MN	11,667	70,000	03/05/2003	05/01/2032
68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	1,414,666	132.5840	1,889,320	1,425,000	1,416,855		249			5.250	5.298	MS	18,911	74,813	09/08/2010	09/30/2040
68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC			1	1.F FE	6,233,622	124.2530	7,299,892	5,875,000	6,164,771		(9,531)			4.550	4.177	JD	22,276	267,313	08/02/2013	12/01/2041
68233J-BU-7	ONCOR ELECTRIC DELIVERY			1	1.F FE	13,036,384	103.8820	13,556,665	13,050,000	13,038,713		1,183			2.750	2.762	MN	45,856	358,875	08/12/2020	05/15/2030
68233J-BV-5	ONCOR ELECTRIC DELIVERY				1.F FE	5,957,663	114.9510	6,868,320	5,975,000	5,958,682		320			3.700	3.716	MN	28,248	221,075	08/11/2020	05/15/2050
68233J-CB-8	ONCOR ELECTRIC DELIVERY SERIES 144A			1	1.F FE	2,721,692	96.1660	2,668,619	2,775,000	2,721,838		145			2.700	2.795	MN	9,366		11/10/2021	11/15/2051
68235P-AF-5	ONE GAS INC SR UNSEC			1	2.A FE	4,799,981	122.7580	5,892,407	4,800,000	4,800,242		(6)			4.658	4.658	FA	93,160	223,584	01/13/2014	02/01/2044
68235P-AH-1	ONE GAS INC			1	2.A FE	1,467,271	97.2540	1,434,503	1,475,000	1,468,448		710			2.000	2.058	MN	3,769	29,500	04/29/2020	05/15/2030
68389X-AP-0	ORACLE CORP SR UNSEC			1	2.A FE	2,110,834	101.4190	2,231,208	2,200,000	2,190,350		11,967			2.500	3.070	AO	11,611	55,000	09/11/2014	10/15/2022
68389X-BM-6	ORACLE CORP SR UNSEC			1	2.A FE	1,992,480	102.7690	2,055,379	2,000,000	1,996,349		747			2.650	2.693	JJ	24,439	53,000	06/29/2016	07/15/2026
68389X-BP-9	ORACLE CORP SR UNSEC			1	2.A FE	6,226,500	104.4080	6,525,489	6,250,000	6,230,055		899			3.800	3.827	MN	30,347	237,500	11/07/2017	11/15/2037
68389X-BV-6	ORACLE CORP			1	2.A FE	998,970	101.1370	1,011,366	1,000,000	999,129		92			2.950	2.962	AO	7,375	29,500	03/30/2020	04/01/2030
686514-AF-7	ORLANDO HEALTH OBL GRP UNSEC			1	1.F FE	400,000	118.1870	472,750	400,000	400,000					4.089	4.089	AO	4,089	16,356	01/30/2018	10/01/2048
686514-AG-5	ORLANDO HEALTH OBL GRP UNSEC			2	1.F FE	13,573,810	123.5950	16,635,860	13,460,000	13,567,701		(2,021)			4.461	4.410	AO	150,113	600,451	02/06/2019	10/01/2049
686514-AM-2	ORLANDO HEALTH OBL GRP				1.F FE	5,550,945	104.3280	5,623,302	5,390,000	5,545,993		(4,952)			2.891	2.639	AO	38,956	77,912	06/15/2021	10/01/2035
68902V-AJ-6	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	5,251,605	101.8970	5,094,835	5,000,000	5,233,686		(17,919)			2.293	1.340	AO	27,389	57,325	08/05/2021	04/05/2027
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	17,648,166	101.4380	17,624,773	17,375,000	17,635,981		(12,281)			2.565	2.352	FA	168,364	381,544	08/05/2021	02/15/2030
68902V-AM-9	OTIS WORLDWIDE CORP SERIES WI			1	2.B FE	5,803,955	105.3830	6,117,482	5,805,000	5,804,058		41			3.362	3.363	FA	73,729	195,164	09/04/2020	02/15/2050
693304-BA-4	PECO ENERGY CO			1	1.E FE	2,422,139	101.9900	2,473,260	2,425,000	2,422,198		59			3.050	3.056	MS	21,778	38,419	03/01/2021	03/15/2051
693475-AT-2	PNC FINANCIAL SERVICES SR UNSEC			1	1.G FE	4,989,800	107.7670	5,388,369	5,000,000	4,994,115		988			3.150	3.174	MN	18,375	157,500	05/16/2017	05/19/2027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	1,896,960	108.8840	2,068,803	1,900,000	1,897,681		274			3.450	3.469	AO	12,382	65,550	04/16/2019	04/23/2029
693475-AZ-8	PNC FINANCIAL SERVICES			2	1.G FE	10,969,200	102.8030	11,308,372	11,000,000	10,974,583		2,804			2.550	2.582	JJ	123,888	280,500	01/16/2020	01/22/2030
69349L-AK-4	PNC BANK NA SUBORD			1	1.G FE	9,963,900	102.2110	10,221,121	10,000,000	9,995,576		3,978			2.950	2.992	JJ	123,736	295,000	01/23/2013	01/30/2023
69349L-AR-9	PNC BANK NA SUBORD				1.G FE	2,094,876	112.1410	2,354,961	2,100,000	2,096,407		468			4.050	4.080	JJ	36,619	85,050	07/23/2018	07/26/2028
69349L-AS-7	PNC BANK NA SERIES BKNT				1.G FE	8,489,451	103.3070	8,806,902	8,525,000	8,496,448		3,238			2.700	2.748	AO	44,117	230,175	10/17/2019	10/22/2029
69351U-AW-3	PPL ELECTRIC UTILITIES 1ST MORTG				1.F FE	5,678,038	102.3210	5,909,040	5,775,000	5,682,867		2,075			3.000	3.086	AO	43,313	173,250	09/03/2019	10/01/2049
69352P-AL-7	PPL CAPITAL FUNDING INC CO.GUARNT			1	2.B FE	2,097,312	104.7960	2,200,710	2,100,000	2,098,721		269			3.100	3.115	MN	8,318	65,100	05/12/2016	05/15/2026
69353R-FB-9	PNC BANK NA SR UNSEC			1	1.F FE	4,997,650	100.1770	5,008,865	5,000,000	4,999,936		493			2.625	2.635	FA	48,854	131,250	02/14/2017	02/17/2022
69353R-FT-0	PNC BANK NA			2	1.F FE	19,200,000	100.1430	19,227,484	19,200,000	19,200,000					1.743	1.351	FA	117,130	334,656	02/20/2020	02/24/2023
694476-AE-2	PACIFIC LIFECORP SERIES 144A			1	1.G FE	18,033,020	107.5000	18,274,950	17,000,000	18,011,617		(21,645)			3.350	3.030	MS	167,686	569,500	01/20/2021	09/15/2050
6944PL-2B-4	PACIFIC LIFE GF II SERIES 144A				1.D FE	19,955,600	98.7550	19,750,903	20,000,000	19,969,343		9,282			1.200	1.245	JD	4,667	240,000	06/17/2020	06/24/2025
6944PL-2D-0	PACIFIC LIFE GF II SERIES 144A				1.D FE	19,993,301	96.8500	19,369,962	20,000,000	19,993,737		436			1.450	1.455	JJ	129,694		08/05/2021	01/20/2028
6944PL-2E-8	PACIFIC LIFE GF II SERIES 144A				1.D FE	9,994,700	99.4810	9,948,121	10,000,000	9,995,438		738			1.375	1.386	AO	29,410	68,750	04/07/2021	04/14/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	4,186,224	107.7060	4,523,643	4,200,000	4,191,249		1,304			3.400	3.439	JD	6,347	142,800	12/11/2017	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERIC			1	2.B FE	1,897,511	104.5590	1,986,619	1,900,000	1,897,999		220			3.000	3.015	JD	2,533	57,000	11/18/2019	12/15/2029
701094-AJ-3	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	5,270,408	107.0980	5,649,399	5,275,000	5,272,363		462			3.250	3.261	MS	57,146	171,438	12/12/2017	03/01/2027
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC			1	2.A FE	2,473,213	116.1600	2,904,000	2,500,000	2,475,199		550			4.100	4.164	MS	34,167	102,500	06/18/2018	03/01/2047
701094-AM-6	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	2,049,057	103.3130	2,117,926	2,050,000	2,049,522		186			2.700	2.710	JD	2,614	55,350	06/05/2019	06/14/2024
701094-AN-4	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	1,844,210	105.9780	1,960,589	1,850,000	1,845,512		524			3.250	3.287	JD	2,839	60,125	06/05/2019	06/14/2029
708696-BZ-1	PENNSYLVANIA ELECTRIC CO SR UNSEC			2	2.B FE	2,095,989	106.4030	2,234,461	2,100,000	2,096,888		360			3.600	3.623	JD	6,300	75,600	05/28/2019	06/01/2029
713448-BP-2	PEPSICO INC SR UNSEC			1	1.E FE	4,946,350	140.8930	7,044,651	5,000,000	4,958,233		1,318			5.500	5.574	JJ	126,806	275,000	01/11/2010	01/15/2040
713448-BZ-0	PEPSICO INC SR UNSEC			1	1.E FE	2,053,716	119.0670	2,500,400	2,100,000	2,061,460		1,204			4.000	4.135	MS	27,067	84,000	10/17/2014	03/05/2042
713448-CQ-9	PEPSICO INC SR UNSEC			1	1.E FE	3,620,106	124.1240	4,499,484	3,625,000	3,620,789		108			4.250	4.258	AO	29,529	154,063	10/17/2014	10/22/2044
713448-DF-2	PEPSICO INC SR UNSEC			1	1.E FE	4,246,685	105.3470	4,477,263	4,250,000	4,248,511		334			2.850	2.859	FA	42,730	121,125	02/19/2016	02/24/2026
713448-DP-0	PEPSICO INC SR UNSEC			1	1.E FE	17,582,584	112.6470	19,994,875	17,750,000	17,600,799		3,736			3.450	3.501	AO	144,589	612,375	10/04/2016	10/06/2046
713448-EP-9	PEPSICO INC			1	1.E FE	9,825,800	104.8510	10,485,111	10,000,000	9,834,170		3,802			2.875	2.963	AO	60,694	287,500	10/07/2019	10/15/2049
713448-ER-5	PEPSICO INC			1	1.E FE	2,934,867	104.7050	3,088,807	2,950,000	2,938,854		2,186			2.625	2.703	MS	21,941	77,438	03/17/2020	03/19/2027
713448-ES-3	PEPSICO INC			1	1.E FE	14,770,256	105.5600	15,675,675	14,850,000	14,785,278		8,120			2.750	2.810	MS	115,706	408,375	03/17/2020	03/19/2030
713448-EZ-7	PEPSICO INC			1	1.E FE	8,488,257	96.9760	8,267,201	8,525,000	8,493,972		3,443			1.625	1.672	MN	23,089	138,531	04/29/2020	05/01/2030
71427Q-AA-6	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	34,857,900	94.7220	33,152,560	35,000,000	34,881,872		19,449			1.250	1.306	AO	109,375	437,500	09/28/2020	04/01/2028
71427Q-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	54,536,900	93.6110	51,486,097	55,000,000	54,587,917		40,893			1.625	1.713	AO	223,438	893,750	09/28/2020	04/01/2031
71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A			1	2.A FE	3,311,600	94.8810	3,225,961	3,400,000	3,314,613		2,547			2.750	2.879	AO	23,375	93,500	09/28/2020	10/01/2050
717081-CY-7	PFIZER INC SR UNSEC			1	1.F FE	4,997,100	161.3710	8,068,533	5,000,000	4,997,563		70			7.200	7.205	MS	106,000	360,000	03/17/2009	03/15/2039
71710T-AB-4	PG&E ENERGY RECOVERY FND SERIES A 2				1.A FE	14,999,547	99.6990	14,954,873	15,000,000	14,999,347		(200)			2.280	2.280	JJ	46,550		11/04/2021	01/15/2036
718546-AR-5	PHILLIPS 66 CO.GUARNT			1	2.A FE	9,990,000	108.3860	10,838,585	10,000,000	9,993,476		913			3.900	3.912	MS	114,833	390,000	02/26/2018	03/15/2028
718546-AY-0	PHILLIPS 66			1	2.A FE	6,692,764	99.2580	6,650,266	6,700,000	6,695,227		2,208			0.900	0.934	FA	22,780	44,723	11/16/2020	02/15/2024
718546-AZ-7	PHILLIPS 66			1	2.A FE	3,073,770	97.8260	3,008,144	3,075,000	3,074,013		223			1.300	1.308	FA	15,102	29,648	11/16/2020	02/15/2026
718549-AD-0	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	4,442,595	106.3910	4,734,415	4,450,000	4,446,137		734			3.550	3.570	AO	39,494	157,975	10/31/2016	10/01/2026
718549-AE-8	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	6,975,756	121.7450	8,522,164	7,000,000	6,977,761		452			4.900	4.922	AO	85,750	343,000	10/12/2016	10/01/2046
718549-AF-5	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	7,097,925	107.6140	7,667,505	7,125,000	7,107,535		2,472			3.750	3.795	MS	89,063	267,188	10/10/2017	03/01/2028
720186-AE-5	PIEDMONT NATURAL GAS CO SR UNSEC				2.A FE	1,009,770	129.8750	1,298,750	1,000,000	1,006,550		(366)			6.000	5.923	JJ	30,000	60,000	01/07/2010	12/19/2033
720186-AG-0	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	4,997,600	119.7390	5,986,968	5,000,000	4,997,981		53			4.650	4.653	FA	96,875	232,500	07/29/2013	08/01/2043
720186-AJ-4	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	3,122,969	104.1410	3,254,399	3,125,000	3,124,155		212			3.600	3.608	MS	37,500	112,500	09/09/2015	09/01/2025
720186-AK-1	PIEDMONT NATURAL GAS CO SR UNSEC			1	2.A FE	6,530,735	105.9870	6,915,671	6,525,000	6,530,809		(149)			3.640	3.634	MN	39,585	237,510	07/26/2016	11/01/2046
720186-AM-7	PIEDMONT NATURAL GAS CO			1	2.A FE	992,870	102.5240	1,025,243	1,000,000	993,106		143			3.350	3.388	JD	2,792	33,500	05/18/2020	06/01/2050
723787-AK-3	PIONEER NATURAL RESOURCE SR UNSEC			1	2.B FE	2,436,280	100.8590	2,471,053	2,450,000	2,449,123		1,583			3.950	4.018	JJ	44,624	96,775	06/21/2012	07/15/2022
723787-AQ-0	PIONEER NATURAL RESOURCE			1	2.B FE	16,754,029	94.9740	16,145,604	17,000,000	16,776,317		22,289			1.900	2.067	FA	122,022	326,589	01/19/2021	08/15/2030
723787-AR-8	PIONEER NATURAL RESOURCE			1	2.B FE	7,480,650	96.4820	7,236,178	7,500,000	7,482,245		1,595			2.150	2.179	JJ	74,354	74,354	01/14/2021	01/15/2031
731020-AA-4	POLAR TANKERS INC CO.GUARNT			1	1.G FE	2,813,250	123.0650	3,691,946	3,000,000	2,893,038		9,007			5.951	6.497	MN	25,292	178,530	07/22/2009	05/10/2037
74005P-BD-5	PRAXAIR INC SR UNSEC			1	1.F FE	12,455,533	113.3870	15,874,123	14,000,000	12,678,661		38,621			3.550	4.234	MN	74,550	497,000	05/31/2016	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	496,915	115.3230	576,617	500,000	497,511		75			3.900	3.935	JJ	8,992	19,500	12/17/2012	01/15/2043
740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC			1	1.C FE	9,939,700	116.8500	11,685,023	10,000,000	9,954,265		2,477			4.200	4.245	JD	18,667	420,000	06/01/2015	06/15/2035
74251V-AF-9	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	3,586,102	124.3780	4,570,879	3,675,000	3,597,359		2,158			4.625	4.787	MS	50,046	169,969	03/07/2016	09/15/2042
74251V-AM-4	PRINCIPAL FINANCIAL GROU CO.GUARNT			1	1.G FE	773,869	105.0980	814,509	775,000	774,407		111			3.100	3.117	MN	3,070	24,025	11/03/2016	11/15/2026
74251V-AN-2	PRINCIPAL FINANCIAL GRP CO.GUARNT			1	1.G FE	1,747,935	122.9210	2,151,119	1,750,000	1,748,140		41			4.300	4.307	MN	9,615	75,250	11/03/2016	11/15/2046
74251V-AR-3	PRINCIPAL FINANCIAL GRP CO.GUARNT			2	1.G FE	9,962,635	110.3640	10,981,190	9,950,000	9,959,748		(1,143)			3.700	3.685	MN	47,041	368,150	05/07/2019	05/15/2029
74256L-BG-3	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	10,653,913	103.6370	10,363,655	10,000,000	10,623,189		(30,724)			2.500	1.636	MS	72,917	125,000	08/05/2021	09/16/2029
74256L-EE-5	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	9,891,882	98.8090	9,782,125	9,900,000	9,894,575		1,887			1.250	1.266	JD	2,750	123,750	06/16/2020	06/23/2025
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	11,429,965	94.4090	10,857,082	11,500,000	11,439,346		7,164			1.500	1.565	FA	59,417	172,500	08/20/2020	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC				1.E FE	3,063,080	136.0110	4,080,326	3,000,000	3,038,092		(2,193)			6.125	5.973	AO	38,792	183,750	04/05/2004	10/15/2033
742718-FG-9	PROCTER & GAMBLE CO THE			1	1.D FE	2,294,204	105.7460	2,432,164	2,300,000	2,295,565		776			2.800	2.840	MS	17,173	64,400	03/23/2020	03/25/2027
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	6,758,740	108.6880	7,363,638	6,775,000	6,761,276		1,448			3.000	3.028	MS	54,200	203,250	03/23/2020	03/25/2030
743315-AQ-6	PROGRESSIVE CORP SR UNSEC			1	1.F FE	22,382,775	111.7860	25,151,850	22,500,000	22,399,637		2,707			3.700	3.729	JJ	358,438	832,500	01/21/2015	01/26/2045
743315-AS-2	PROGRESSIVE CORP SR UNSEC			1	1.F FE	4,993,950	121.0980	6,054,887	5,000,000	4,994,536		121			4.125	4.132	AO	43,542	206,250	04/03/2017	04/15/2047
743315-AW-3	PROGRESSIVE CORP			1	1.F FE	2,650,000	107.8870	2,858,993	2,650,000	2,650,000					3.200	3.197	MS	22,378	84,800	03/17/2020	03/26/2030
743315-AX-1	PROGRESSIVE CORP			1	1.F FE	1,189,776	120.8800	1,450,557	1,200,000	1,190,542		394			3.950	3.997	MS	12,508	47,400	03/17/2020	03/26/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340X-BJ-9	PROLOGIS LP CO.GUARNT			1	1.G FE	6,187,700	125.5760	7,848,483	6,250,000	6,191,128		1,135			4.375	4.436	MS	80,512	273,438	06/12/2018	09/15/2048
74340X-BK-6	PROLOGIS LP			1	1.G FE	919,592	106.5720	985,793	925,000	921,035		759			3.250	3.348	AO	7,516	30,063	01/23/2020	10/01/2026
74340X-BL-4	PROLOGIS LP			1	1.G FE	922,823	114.3040	1,057,310	925,000	923,222		210			4.375	4.407	FA	16,862	40,469	01/23/2020	02/01/2029
74368C-AP-9	PROTECTIVE LIFE GLOBAL SECURED				1.E FE	5,000,000	104.0230	5,201,168	5,000,000	5,000,000					3.104	3.104	AO	32,764	155,200	04/08/2019	04/15/2024
74368C-BC-7	PROTECTIVE LIFE GLOBAL SERIES 144A				1.E FE	15,000,000	99.5360	14,930,330	15,000,000	15,000,000					1.618	1.618	AO	51,237	123,373	04/05/2021	04/15/2026
743756-AC-2	PROV ST JOSEPH HLTH OBL UNSEC			1	1.D FE	1,360,000	113.4390	1,542,769	1,360,000	1,360,000					3.744	3.744	AO	12,730	50,918	09/20/2016	10/01/2047
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1.D FE	18,765,000	103.1620	19,358,365	18,765,000	18,765,000					2.532	2.531	AO	118,782	475,130	09/24/2019	10/01/2029
74432Q-CC-7	PRUDENTIAL FINANCIAL INC SR UNSEC			1	1.G FE	9,737,000	110.8830	10,796,642	9,737,000	9,737,000					3.878	3.878	MS	98,596	377,601	03/22/2018	03/27/2028
74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC			2	1.G FE	9,427,235	124.7380	11,850,082	9,500,000	9,430,595		1,226			4.350	4.395	FA	144,638	413,250	02/21/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	1,986,360	113.7890	2,275,777	2,000,000	1,986,910		244			3.700	3.737	MS	22,200	74,000	09/10/2019	03/13/2051
74432Q-CG-8	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	6,982,430	100.1360	7,009,505	7,000,000	6,985,345		1,622			2.100	2.128	MS	45,325	147,000	03/05/2020	03/10/2030
74432Q-CJ-2	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	19,949,200	102.4780	20,495,604	20,000,000	19,952,656		1,929			3.000	3.017	MS	185,000	600,000	03/05/2020	03/10/2040
744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.F FE	1,493,970	150.8750	2,263,126	1,500,000	1,495,336		153			6.500	6.531	FA	40,625	97,500	08/06/2008	08/01/2038
744448-CQ-2	PUBLIC SERVICE COLORADO 1ST MORTG			1	1.E FE	897,543	119.4470	1,075,024	900,000	897,696		47			4.100	4.116	JD	1,640	36,900	06/14/2018	06/15/2048
744448-CS-8	PUBLIC SERVICE COLORADO 1ST MORTG			2	1.E FE	2,664,144	104.2560	2,814,906	2,700,000	2,665,885		729			3.200	3.269	MS	28,800	86,400	08/06/2019	03/01/2050
744448-CV-1	PUBLIC SERVICE COLORADO			1	1.E FE	11,261,462	97.2060	11,008,613	11,325,000	11,266,051		4,589			1.875	1.936	JD	9,438	167,516	02/23/2021	06/15/2031
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG			1	1.E FE	5,135,950	104.0970	5,204,874	5,000,000	5,027,402		(16,548)			3.500	3.144	MN	29,167	175,000	10/06/2014	11/01/2023
744482-BM-1	PUB SVC NEW HAMP 1ST MORTG			2	1.E FE	798,104	112.0170	896,132	800,000	798,198		38			3.600	3.613	JJ	14,400	28,800	06/24/2019	07/01/2049
744538-AA-7	PUBLIC SERVICE NEW HAMPS 1ST MORTG			1	1.E FE	826,440	124.9910	1,249,909	1,000,000	874,342		5,282			5.600	7.041	AO	14,000	56,000	07/29/2008	10/05/2035
744538-AE-9	PUB SVC NEW HAMP SERIES V			1	1.E FE	9,272,658	100.1550	9,314,404	9,300,000	9,274,002		1,344			2.200	2.233	JD	9,093	102,300	06/01/2021	06/15/2031
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.E FE	8,362,704	114.8330	9,645,970	8,400,000	8,367,049		818			3.800	3.825	MS	106,400	319,200	02/29/2016	03/01/2046
74456Q-BV-7	PUBLIC SERVICE ELECTRIC 1ST MORTG			1	1.F FE	2,981,430	119.4500	3,583,504	3,000,000	2,982,675		361			4.050	4.086	MN	20,250	121,500	05/02/2018	05/01/2048
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	2,999,490	116.7560	3,502,685	3,000,000	2,999,496		6			3.850	3.851	MN	19,250	115,500	05/06/2019	05/01/2049
74456Q-CA-2	PUBLIC SERVICE ELECTRIC 1ST MORTG			2	1.F FE	1,389,850	104.9450	1,469,226	1,400,000	1,390,340		214			3.200	3.238	FA	18,667	44,800	08/08/2019	08/01/2049
74456Q-CC-8	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	9,984,600	104.5300	10,452,980	10,000,000	9,985,182		325			3.150	3.158	JJ	157,500	315,000	01/07/2020	01/01/2050
74456Q-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN			1	1.F FE	6,324,064	84.5150	5,387,821	6,375,000	6,326,424		1,885			2.050	2.086	FA	54,453	128,872	08/04/2020	08/01/2050
744573-AU-0	PUBLIC SERVICE ENTERPRIS			1	2.B FE	9,981,400	98.8140	9,881,427	10,000,000	9,981,632		232			2.450	2.471	MN	36,069		11/04/2021	11/15/2031
745332-BX-3	PUGET SOUND ENERGY INC SR SEC			1	1.F FE	2,007,860	138.2510	2,765,010	2,000,000	2,005,643		(218)			6.274	6.245	MS	36,947	125,480	09/19/2006	03/15/2037
745332-CH-7	PUGET SOUND ENERGY INC 1ST MORTG			1	1.F FE	6,000,000	118.2230	7,093,389	6,000,000	6,000,000					4.223	4.223	JD	11,261	253,380	06/04/2018	06/15/2048
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC			2	1.F FE	1,341,266	105.4600	1,423,709	1,350,000	1,341,697		182			3.250	3.284	MS	12,919	43,875	08/19/2019	09/15/2049
74834L-AZ-3	QUEST DIAGNOSTICS INC SR UNSEC			1	2.B FE	8,451,524	106.6590	9,039,319	8,475,000	8,463,664		2,337			3.450	3.483	JD	24,366	292,388	05/23/2016	06/01/2026
74949L-AC-6	RELX CAPITAL INC CO.GUARNT			2	2.A FE	10,611,724	110.9130	11,729,057	10,575,000	10,602,779		(3,741)			4.000	3.953	MS	121,025	423,000	04/29/2019	03/18/2029
74949L-AD-4	RELX CAPITAL INC			1	2.A FE	2,143,803	104.8360	2,253,969	2,150,000	2,144,678		548			3.000	3.033	MN	6,988	64,500	05/18/2020	05/22/2030
75513E-CH-2	RAYTHEON TECH CORP SERIES WI			1	2.A FE	1,069,877	107.1140	1,071,144	1,000,000	1,058,175		(10,983)			3.500	2.252	MS	10,306	35,000	12/08/2020	03/15/2027
75513E-CK-5	RAYTHEON TECH CORP SERIES WI			1	2.A FE	6,696,923	121.5070	7,047,434	5,800,000	6,673,631		(21,895)			4.350	3.442	AO	53,263	252,300	12/08/2020	04/15/2047
756109-AZ-7	REALTY INCOME CORP			1	1.G FE	1,983,840	95.9970	1,919,938	2,000,000	1,987,010		3,020			0.750	0.908	MS	4,417	11,292	12/09/2020	03/15/2026
75884R-AT-0	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	9,468,211	105.3050	9,935,562	9,435,000	9,445,071		(4,137)			3.750	3.701	JD	15,725	353,813	09/29/2015	06/15/2024
75884R-AU-7	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	2,779,392	107.0510	2,997,429	2,800,000	2,791,224		2,081			3.900	3.989	MN	18,200	109,200	08/10/2015	11/01/2025
75884R-AV-5	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	2,992,150	107.7730	3,233,186	3,000,000	2,995,670		762			3.600	3.631	FA	45,000	108,000	01/18/2017	02/01/2027
75884R-AW-3	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	5,600,045	117.5290	6,640,410	5,650,000	5,604,484		972			4.400	4.454	FA	103,583	248,600	01/18/2017	02/01/2047
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	2,795,436	111.5720	3,124,013	2,800,000	2,796,971		420			4.125	4.145	MS	34,008	115,500	02/28/2018	03/15/2028
759351-AP-4	REINSURANCE GRP OF AMER			1	2.A FE	16,274,285	104.1600	15,623,949	15,000,000	16,219,466		(54,819)			3.150	2.068	JD	21,000	236,250	08/05/2021	06/15/2030
75951A-AK-4	RELIANCE STAND LIFE II SECURED				1.E FE	4,573,170	101.1890	4,629,410	4,575,000	4,574,649		617			2.625	2.639	JJ	53,041	120,094	07/15/2019	07/22/2022
75951A-AL-2	RELIANCE STAND LIFE II SERIES 144A				1.E FE	14,895,300	102.8440	15,426,585	15,000,000	14,933,511		22,339			2.500	2.664	AO	63,542	375,000	04/22/2020	10/30/2024
75951A-AM-0	RELIANCE STAND LIFE II SERIES 144A				1.E FE	9,991,600	101.3510	10,135,135	10,000,000	9,996,986		2,796			2.150	2.179	JJ	95,556	215,000	01/13/2020	01/21/2023
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A				1.E FE	3,540,131	104.0700	3,694,475	3,550,000	3,542,685		1,330			2.750	2.794	JJ	43,389	97,625	01/13/2020	01/21/2027
76009X-AB-4	RENSSELAER POLYTECHNIC I UNSEC			2	2.A FE	6,000,000	123.9690	7,438,159	6,000,000	6,000,000					5.246	5.247	MS	104,920	314,760	12/12/2018	09/01/2048
760759-AN-0	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	2,187,438	136.5140	3,003,308	2,200,000	2,189,788		282			5.700	5.740	MN	16,023	125,400	05/02/2011	05/15/2041
760759-AS-9	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	4,592,272	107.1620	4,929,446	4,600,000	4,595,149		735			3.375	3.395	MN	19,838	155,250	11/13/2017	11/15/2027
760759-AX-8	REPUBLIC SERVICES INC			1	2.B FE	9,619,795	92.9900	9,298,955	10,000,000	9,634,562		14,767			1.450	1.888	FA	54,778	72,500	08/05/2021	02/15/2031
760759-AY-6	REPUBLIC SERVICES INC			1	2.B FE	2,772,170	97.1920	2,697,076	2,775,000	2,772,786		559			0.875	0.896	MN	3,103	23,674	11/09/2020	11/15/2025
76209P-AA-1	RGA GLOBAL FUNDING SERIES 144A				1.E FE	6,696,851	100.3390	6,722,738	6,700,000	6,696,904		53			2.000	2.010	MN	11,539		11/22/2021	11/30/2026
771196-BH-4	ROCHE HOLDINGS INC CO.GUARNT			1	1.C FE	2,953,080	120.0900	3,602,695	3,000,000	2,959,669		1,047			4.000	4.091	MN	11,000	120,000	11/13/2014	11/28/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
773903-AJ-8	ROCKWELL AUTOMATION SR UNSEC			2	1.G FE	7,987,760	125.2720	10,021,736	8,000,000	7,988,377		226			4.200	4.209	MS	112,000	336,000	02/27/2019	03/01/2049
776743-AD-8	ROPER TECHNOLOGIES INC SR UNSEC			1	2.A FE	12,706,144	109.5450	14,076,497	12,850,000	12,749,984		17,459			3.800	3.971	JD	21,702	488,300	12/11/2018	12/15/2026
776743-AL-0	ROPER TECHNOLOGIES INC			1	2.A FE	2,495,975	93.9000	2,347,506	2,500,000	2,496,594		513			1.750	1.766	FA	16,528	41,806	08/18/2020	02/15/2031
78433L-AB-2	SCE RECOVERY FUNDING LLC SERIES A-2				1.A FE	9,999,697	95.2740	9,527,410	10,000,000	9,999,497		(200)			1.942	1.942	MN	24,814	140,795	02/17/2021	05/15/2038
78486Q-AH-4	SVB FINANCIAL GROUP			1	2.B FE	15,005,394	100.0230	15,003,401	15,000,000	15,004,911		(483)			2.100	2.094	MN	40,250	159,250	05/07/2021	05/15/2028
79466L-AE-4	SALESFORCE.COM INC SR UNSEC			1	1.F FE	7,145,710	103.1470	7,374,982	7,150,000	7,148,840		877			3.250	3.263	AO	51,639	232,375	04/05/2018	04/11/2023
79466L-AF-1	SALESFORCE.COM INC SR UNSEC			1	1.F FE	9,672,581	110.9630	10,735,687	9,675,000	9,673,381		225			3.700	3.703	AO	79,550	357,975	04/05/2018	04/11/2028
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A			1	2.A FE	7,981,760	100.7620	8,060,943	8,000,000	7,982,867		1,107			3.350	3.377	AO	55,833	134,000	04/13/2021	04/16/2031
797440-BK-9	SAN DIEGO G & E 1ST MORTG			1	1.F FE	1,373,652	139.9420	1,931,200	1,380,000	1,375,130		155			6.000	6.033	JD	6,900	82,800	05/11/2009	06/01/2039
797440-BL-7	SAN DIEGO G & E 1ST MORTG			1	1.F FE	1,618,102	132.4940	2,146,408	1,620,000	1,618,523		46			5.350	5.358	MN	11,075	86,670	05/11/2010	05/15/2040
797440-BM-5	SAN DIEGO G & E 1ST MORTG			1	1.F FE	2,670,219	121.3190	3,275,624	2,700,000	2,677,134		766			4.500	4.568	FA	45,900	121,500	08/23/2010	08/15/2040
80282K-AZ-9	SANTANDER HOLDINGS USA SERIES WI			1	2.A FE	3,399,131	104.3760	3,496,588	3,350,000	3,385,743		(7,148)			3.244	2.994	AO	25,961	108,674	02/04/2020	10/05/2026
808513-BA-2	CHARLES SCHWAB CORP SR UNSEC			2	1.F FE	4,982,650	107.4210	5,371,026	5,000,000	4,986,649		1,572			3.250	3.291	MN	17,604	162,500	05/20/2019	05/22/2029
808513-BF-1	CHARLES SCHWAB CORP			1	1.F FE	14,981,700	97.5220	14,628,255	15,000,000	14,985,292		3,402			0.900	0.924	MS	41,250	101,250	12/08/2020	03/11/2026
808513-BG-9	CHARLES SCHWAB CORP			1	1.F FE	9,980,400	96.0330	9,603,324	10,000,000	9,982,198		1,715			1.650	1.671	MS	50,417	123,750	12/08/2020	03/11/2031
808513-BP-9	CHARLES SCHWAB CORP			1	1.F FE	15,562,973	101.3240	15,198,567	15,000,000	15,529,033		(33,940)			2.000	1.390	MS	84,167	151,667	08/05/2021	03/20/2028
808513-BR-5	CHARLES SCHWAB CORP			1	1.F FE	9,976,800	98.6520	9,865,232	10,000,000	9,979,673		2,873			1.150	1.198	MN	15,333	57,500	05/11/2021	05/13/2026
808513-BS-3	CHARLES SCHWAB CORP			1	1.F FE	9,980,500	100.9980	10,099,815	10,000,000	9,981,611		1,111			2.300	2.322	MN	30,667	115,000	05/11/2021	05/13/2031
824348-AW-6	SHERWIN-WILLIAMS CO SR UNSEC			1	2.B FE	1,918,012	108.1870	2,082,609	1,925,000	1,920,948		669			3.450	3.493	JD	5,534	66,413	05/02/2017	06/01/2027
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,490,760	107.2590	1,608,883	1,500,000	1,494,601		885			3.375	3.448	JD	2,250	50,625	05/22/2017	06/15/2027
830867-AA-5	DELTA AIR LINES SKYMILES SERIES 144A				2.B FE	1,650,000	105.1010	1,734,169	1,650,000	1,650,000					4.500	4.522	JAJO	14,644	79,819	09/16/2020	10/20/2025
832696-AS-7	JM SMUCKER CO			1	2.B FE	10,374,564	100.2050	10,020,496	10,000,000	10,357,692		(16,872)			2.375	1.887	MS	69,931	118,750	08/05/2021	03/15/2030
837004-BZ-2	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	4,613,900	129.7120	6,485,590	5,000,000	4,734,300		13,122			5.250	5.834	MS	87,500	262,500	07/15/2009	03/01/2035
837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	9,854,825	140.4260	14,042,604	10,000,000	9,891,194		3,816			6.050	6.157	JJ	278,972	605,000	03/10/2009	01/15/2038
837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG			1	1.F FE	3,968,560	132.0710	5,282,836	4,000,000	3,975,647		776			5.500	5.554	JD	9,778	220,000	12/02/2009	12/15/2039
842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT			1	2.A FE	4,959,050	131.1320	6,556,590	5,000,000	4,968,348		1,018			6.050	6.110	MS	89,069	302,500	03/17/2009	03/15/2039
842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	993,920	126.7080	1,267,076	1,000,000	995,937		187			5.750	5.793	MN	7,347	57,500	11/15/2005	11/15/2035
842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG			1	1.E FE	4,987,850	129.4700	6,473,478	5,000,000	4,990,402		296			5.125	5.141	MN	32,743	256,250	11/15/2010	11/15/2040
84346L-AA-8	SOUTHERN NATURAL GAS SR UNSEC			1	2.A FE	9,971,600	119.0800	11,908,025	10,000,000	9,973,914		523			4.800	4.818	MS	141,333	480,000	03/07/2017	03/15/2047
843646-AW-0	SOUTHERN POWER CO			1	2.A FE	9,352,031	96.6340	9,059,433	9,375,000	9,356,440		4,409			0.900	0.950	JJ	38,906	43,828	01/05/2021	01/15/2026
844895-AX-0	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	1,607,643	109.6850	1,793,357	1,635,000	1,610,012		592			3.800	3.897	AO	15,533	62,130	10/12/2017	09/29/2046
845011-AA-3	SOUTHWEST GAS CORP SR UNSEC			1	2.A FE	6,413,114	107.8310	6,928,173	6,425,000	6,417,169		1,095			3.700	3.722	AO	59,431	237,725	03/12/2018	04/01/2028
845011-AB-1	SOUTHWEST GAS CORP SR UNSEC			2	2.A FE	2,998,470	113.4590	3,403,766	3,000,000	2,998,544		28			4.150	4.153	JD	10,375	124,500	05/28/2019	06/01/2049
845743-BR-3	SOUTHWESTERN PUBLIC SERV 1ST MORTG			1	1.G FE	3,753,294	112.2240	4,236,452	3,775,000	3,755,197		455			3.700	3.732	FA	52,766	139,675	08/02/2017	08/15/2047
84756N-AG-4	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	3,034,268	115.5940	3,467,830	3,000,000	3,030,673		(772)			4.500	4.428	MS	39,750	135,000	10/05/2016	03/15/2045
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	125,000	107.4480	134,310	125,000	125,000					3.310	3.310	FA	1,563	4,138	03/25/2020	08/15/2030
855244-AT-6	STARBUCKS CORP SR UNSEC			2	2.B FE	3,990,960	109.2190	4,368,773	4,000,000	3,992,857		802			3.550	3.577	FA	53,644	142,000	05/02/2019	08/15/2029
855244-AW-9	STARBUCKS CORP			1	2.B FE	10,256,074	99.2970	9,929,651	10,000,000	10,244,608		(11,465)			2.250	1.917	MS	68,125	112,500	08/05/2021	03/12/2030
857477-AL-7	STATE STREET CORP SUBORD				1.G FE	4,642,467	103.1110	4,794,673	4,650,000	4,648,826		827			3.100	3.119	MN	18,419	144,150	05/08/2013	05/15/2023
857477-AT-0	STATE STREET CORP SR UNSEC				1.F FE	1,847,521	107.7280	1,992,972	1,850,000	1,848,998		254			3.550	3.566	FA	24,263	65,675	08/13/2015	08/18/2025
857477-BD-4	STATE STREET CORP SR UNSEC			2	1.E FE	5,000,000	113.4710	5,673,526	5,000,000	5,000,000					4.141	4.141	JD	16,104	207,050	11/28/2018	12/03/2029
857477-BG-7	STATE STREET CORP				1.E FE	9,590,902	103.1070	9,929,243	9,630,000	9,597,755		3,577			2.400	2.446	JJ	100,794	231,120	01/21/2020	01/24/2030
857477-BP-7	STATE STREET CORP				1.F FE	10,269,718	99.1230	10,209,685	10,300,000	10,271,989		2,271			2.200	2.233	MS	74,274	113,300	02/26/2021	03/03/2031
863667-AY-7	STRYKER CORP			1	2.A FE	28,121,625	97.7590	27,543,562	28,175,000	28,133,146		6,735			1.950	1.969	JD	24,418	500,663	08/05/2021	06/15/2030
863667-BA-8	STRYKER CORP			1	2.A FE	12,071,686	99.0970	11,990,788	12,100,000	12,080,391		5,529			1.150	1.198	JD	6,184	139,150	05/26/2020	06/15/2025
867914-BS-1	SUNTRUST BANKS INC SR UNSEC			1	1.G FE	9,987,200	107.9020	10,790,244	10,000,000	9,993,505		1,788			4.000	4.021	MN	66,667	400,000	04/24/2018	05/01/2025
87089H-AA-1	SWISS RE TREASURY -US CO.GUARNT			1	1.D FE	16,083,491	101.5430	16,504,862	16,254,000	16,231,630		23,287			2.875	3.026	JD	32,452	467,303	10/20/2015	12/06/2022
87165B-AD-5	SYNCHRONY FINANCIAL SR UNSEC			1	2.C FE	10,529,533	105.9130	11,173,828	10,550,000	10,543,794		2,192			4.250	4.274	FA	169,386	448,375	08/06/2014	08/15/2024
87166F-AA-1	SYNCHRONY BANK SR UNSEC			1	2.C FE	4,181,982	100.8710	4,236,581	4,200,000	4,198,255		3,768			3.000	3.093	JD	5,600	126,000	06/07/2017	06/15/2022
871829-BC-0	SYSCO CORP CO.GUARNT			1	2.B FE	7,446,819	106.5000	7,960,894	7,475,000	7,461,262		2,759			3.300	3.344	JJ	113,745	246,675	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2.B FE	11,363,648	106.3380	12,149,100	11,425,000	11,388,877		5,851			3.250	3.313	JJ	171,216	371,313	06/19/2017	07/15/2027
871829-BK-2	SYSCO CORPORATION			1	2.B FE	13,157,782	100.2930	13,038,128	13,000,000	13,155,182		(5,632)			2.400	2.231	FA	119,600	252,000	08/05/2021	02/15/2030
873050-CD-1	TTX CO SR UNSEC			1	1.F FE	4,983,350	101.9410	5,097,074	5,000,000	4,998,338		1,858			3.050	3.089	MN	19,486	152,500	11/15/2012	11/15/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
873050-CE-9	TTX CO SR UNSEC			1	1.F FE	8,999,910	105.1100	9,459,857	9,000,000	8,999,997		2			4.125	4.125	AO	92,813	371,250	09/19/2013	10/01/2023
873050-CF-6	TTX CO SR UNSEC			1	1.F FE	13,532,610	105.3670	14,087,597	13,370,000	13,415,336		(21,134)			4.150	3.974	JJ	255,850	554,855	10/16/2015	01/15/2024
873050-CG-4	TTX CO SR UNSEC			1	1.F FE	10,816,947	122.1440	13,222,126	10,825,000	10,818,426		161			4.650	4.654	JD	22,372	503,363	11/23/2015	06/15/2044
873050-CJ-8	TTX CO SR UNSEC			1	1.F FE	2,444,946	116.6670	3,219,998	2,760,000	2,480,832		6,668			3.900	4.617	FA	44,850	107,640	12/29/2015	02/01/2045
875127-BG-6	TAMPA ELECTRIC CO SR UNSEC			2	1.G FE	9,533,554	111.0820	10,663,920	9,600,000	9,536,289		1,251			3.625	3.663	JD	15,467	348,000	07/30/2019	06/15/2050
87612E-BJ-4	TARGET CORP			1	1.F FE	6,837,191	102.7650	7,039,394	6,850,000	6,839,456		1,164			2.350	2.371	FA	60,813	160,975	01/21/2020	02/15/2030
87612E-BK-1	TARGET CORP			1	1.F FE	1,468,997	104.8170	1,546,057	1,475,000	1,469,883		515			2.650	2.695	MS	11,509	39,088	03/26/2020	09/15/2030
880451-AZ-2	TENNESSEE GAS PIPELINE SERIES 144A			1	2.B FE	9,980,100	101.5750	10,157,463	10,000,000	9,983,401		1,776			2.900	2.923	MS	96,667	290,000	02/19/2020	03/01/2030
882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC			1	1.G FE	1,098,910	135.4060	1,354,064	1,000,000	1,057,577		(3,766)			7.000	6.246	JJ	32,278	70,000	08/19/2004	07/15/2032
882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	11,946,720	124.7500	14,970,029	12,000,000	11,950,362		1,018			4.150	4.176	MN	63,633	498,000	04/30/2018	05/15/2048
882508-BH-6	TEXAS INSTRUMENTS INC			1	1.E FE	4,318,556	100.4150	4,342,943	4,325,000	4,320,833		1,267			1.375	1.406	MS	18,006	59,469	03/03/2020	03/12/2025
882508-BJ-2	TEXAS INSTRUMENTS INC			1	1.E FE	15,137,944	98.0630	14,709,519	15,000,000	15,131,920		(6,024)			1.750	1.634	MN	41,563	131,250	08/05/2021	05/04/2030
882508-BM-5	TEXAS INSTRUMENTS INC			1	1.E FE	9,886,250	100.0020	10,000,193	10,000,000	9,886,887		637			2.700	2.756	MS	79,500		10/06/2021	09/15/2051
883203-BU-4	TEXTRON INC SR UNSEC			1	2.B FE	3,318,383	105.5070	3,508,122	3,325,000	3,323,370		704			4.300	4.324	MS	47,658	142,975	01/23/2014	03/01/2024
883203-BW-0	TEXTRON INC SR UNSEC			1	2.B FE	5,110,963	108.1870	5,571,635	5,150,000	5,131,689		3,919			4.000	4.093	MS	60,656	206,000	03/04/2016	03/15/2026
883203-BY-6	TEXTRON INC SR UNSEC			1	2.B FE	8,385,744	105.6070	8,870,978	8,400,000	8,390,966		1,297			3.375	3.394	MS	94,500	283,500	10/12/2017	03/01/2028
883556-BZ-4	THERMO FISHER SCIENTIFIC			1	2.A FE	5,312,450	103.9330	5,196,650	5,000,000	5,297,469		(14,981)			2.600	1.749	AO	32,500	65,000	08/05/2021	10/01/2029
88732J-AU-2	TIME WARNER CABLE LLC SR SEC			1	2.C FE	4,856,550	136.2440	6,812,200	5,000,000	4,885,006		3,299			6.750	6.980	JD	15,000	337,500	06/24/2009	06/15/2039
88732J-BB-3	TIME WARNER CABLE LLC SR SEC			1	2.C FE	2,455,400	121.2410	3,031,028	2,500,000	2,463,411		999			5.500	5.624	MS	45,833	137,500	09/07/2011	09/01/2041
891906-AF-6	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	4,339,386	111.5480	4,852,335	4,350,000	4,342,786		951			4.450	4.480	JD	16,131	193,575	05/09/2018	06/01/2028
89236T-FS-9	TOYOTA MOTOR CREDIT CORP SR UNSEC				1.E FE	4,998,650	104.7090	5,235,452	5,000,000	4,999,428		270			3.350	3.356	JJ	80,493	167,500	01/03/2019	01/08/2024
89236T-FT-7	TOYOTA MOTOR CREDIT CORP SR UNSEC				1.E FE	4,981,350	111.2040	5,560,177	5,000,000	4,986,215		1,691			3.650	3.695	JJ	87,701	182,500	01/03/2019	01/08/2029
89236T-HA-6	TOYOTA MOTOR CREDIT CORP SERIES MTN				1.E FE	19,992,600	100.8840	20,176,844	20,000,000	19,996,143		2,297			1.350	1.362	FA	94,500	270,000	05/20/2020	08/25/2023
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SERIES MTN				1.E FE	14,995,050	100.2050	15,030,818	15,000,000	14,995,528		478			1.900	1.905	AO	67,292	140,125	04/06/2021	04/06/2028
893574-AB-9	TRANSCONT GAS PIPE LINE SR UNSEC			1	2.A FE	2,483,888	127.9610	3,199,020	2,500,000	2,486,918		366			5.400	5.444	FA	51,000	135,000	08/10/2011	08/15/2041
893574-AF-0	TRANSCONT GAS PIPE CORP SR UNSEC			1	2.A FE	2,966,105	116.9370	3,478,868	2,975,000	2,967,850		208			4.450	4.468	FA	55,161	132,388	07/13/2012	08/01/2042
89417E-AH-2	TRAVELERS COS INC SR UNSEC			1	1.F FE	3,975,160	135.4760	5,419,056	4,000,000	3,980,286		593			5.350	5.392	MN	35,667	214,000	10/27/2010	11/01/2040
89417E-AL-3	TRAVELERS COS INC SR UNSEC			1	1.F FE	6,616,690	114.7830	7,604,359	6,625,000	6,617,612		173			3.750	3.757	MN	31,745	248,438	05/05/2016	05/15/2046
89417E-AM-1	TRAVELERS COS INC SR UNSEC			1	1.F FE	3,659,051	119.4500	4,389,802	3,675,000	3,660,475		324			4.000	4.025	MN	12,658	147,000	05/15/2017	05/30/2047
89417E-AN-9	TRAVELERS COS INC SR UNSEC			1	1.F FE	3,974,560	121.0170	4,840,679	4,000,000	3,976,358		498			4.050	4.087	MS	51,300	162,000	02/28/2018	03/07/2048
89417E-AP-4	TRAVELERS COS INC SR UNSEC			2	1.F FE	6,973,610	120.9630	8,467,441	7,000,000	6,974,955		493			4.100	4.122	MS	93,275	287,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COS INC			1	1.F FE	5,294,543	95.0720	5,038,815	5,300,000	5,294,753		125			2.550	2.555	AO	24,027	135,150	04/24/2020	04/27/2050
89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT			1	1.F FE	2,030,581	139.0570	2,781,140	2,000,000	2,018,284		(1,099)			6.375	6.260	MS	37,542	127,500	05/20/2003	03/15/2033
89566E-AD-0	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	3,920,360	134.9260	5,397,045	4,000,000	3,936,086		1,826			6.000	6.146	JD	10,667	240,000	06/03/2010	06/15/2040
89566E-AG-3	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	3,723,683	105.3360	3,923,783	3,725,000	3,724,594		134			3.700	3.704	MN	22,971	137,825	10/27/2014	11/01/2024
89566E-AH-1	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	5,778,470	120.4620	6,565,184	5,450,000	5,747,129		(7,824)			4.700	4.316	MN	42,692	256,150	03/16/2018	11/01/2044
89566E-AK-4	TRISTATE GEN&TRANS ASSN 1ST MORTG			1	1.G FE	9,601,259	113.0610	10,938,653	9,675,000	9,609,236		1,501			4.250	4.295	JD	34,266	411,188	11/16/2016	06/01/2046
89788J-AA-7	TRUIST BANK SERIES BKNT			2	1.F FE	19,958,800	100.5770	20,115,454	20,000,000	19,974,111		8,280			1.500	1.542	MS	93,333	300,000	03/04/2020	03/10/2025
89788J-AB-5	TRUIST BANK SERIES BKNT			2	1.F FE	19,986,000	100.6030	20,120,602	20,000,000	19,994,408		4,655			1.250	1.274	MS	77,778	250,000	03/04/2020	03/09/2023
89788K-AA-4	TRUIST BANK SERIES BKNT			2	1.F FE	10,807,680	99.7390	10,796,788	10,825,000	10,811,654		1,964			2.250	2.267	MS	75,775	243,563	03/04/2020	03/11/2030
89838L-AH-7	TRUSTEES OF BOSTON COLL				1.D FE	2,710,000	102.7790	2,785,312	2,710,000	2,710,000					3.042	3.042	JJ	42,822		06/15/2021	07/01/2057
902494-AZ-6	TYSON FOODS INC SR UNSEC			1	2.B FE	3,799,468	122.1860	4,643,053	3,800,000	3,799,641		20			4.875	4.876	FA	69,983	185,250	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS INC SR UNSEC			1	2.B FE	4,974,996	107.6410	5,379,919	4,998,000	4,982,771		2,492			3.550	3.612	JD	14,293	177,429	03/22/2019	06/02/2027
902494-BK-8	TYSON FOODS INC SR UNSEC			2	2.B FE	3,699,334	113.2310	4,189,547	3,700,000	3,699,542		53			4.350	4.352	MS	53,650	160,950	02/13/2019	03/01/2029
904764-AS-6	UNILEVER CAPITAL CORP CO.GUARNT			1	1.E FE	12,231,203	106.0490	13,123,611	12,375,000	12,318,170		14,749			3.100	3.237	JJ	160,909	383,625	07/28/2015	07/30/2025
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT				1.E FE	990,990	100.7950	1,007,947	1,000,000	992,910		838			2.125	2.226	MS	6,788	21,250	09/03/2019	09/06/2029
906548-CJ-9	UNION ELECTRIC CO SR SEC			1	1.F FE	12,287,779	112.8970	14,309,638	12,675,000	12,351,191		9,800			3.900	4.084	MS	145,551	494,325	09/04/2014	09/15/2042
906548-CL-4	UNION ELECTRIC CO SR SEC			1	1.F FE	7,482,300	111.0560	8,329,176	7,500,000	7,484,841		407			3.650	3.663	AO	57,792	273,750	03/31/2015	04/15/2045
906548-CQ-3	UNION ELECTRIC CO			1	1.F FE	4,982,850	106.2850	5,314,271	5,000,000	4,983,640		358			3.250	3.268	AO	40,625	162,500	09/23/2019	10/01/2049
906548-CR-1	UNION ELECTRIC CO			1	1.F FE	12,988,820	105.0690	13,658,929	13,000,000	12,992,809		1,860			2.950	2.958	MS	112,919	383,500	03/17/2020	03/15/2030
906548-CS-9	UNION ELECTRIC CO			1	1.F FE	3,707,195	95.8670	3,571,033	3,725,000	3,707,637		373			2.625	2.648	MS	28,791	91,263	10/01/2020	03/15/2051
907818-CF-3	UNION PACIFIC CORP SR UNSEC			1	2.A FE	2,170,380	128.2080	2,564,155	2,000,000	2,074,428		(8,225)			6.625	5.973	FA	55,208	132,500	03/27/2003	02/01/2029
907818-DL-9	UNION PACIFIC CORP SR UNSEC			1	2.A FE	1,697,994	114.8360	1,952,215	1,700,000	1,698,390		48			4.300	4.307	JD	3,249	73,100	06/06/2012	06/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-DM-7	UNION PACIFIC CORP SR UNSEC			1	2.A FE	1,524,131	101.7420	1,551,570	1,525,000	1,524,907		87			2.950	2.956	JJ	20,744	44,988	06/06/2012	01/15/2023
907818-EB-0	UNION PACIFIC CORP SR UNSEC			1	2.A FE	5,893,760	109.2600	6,555,620	6,000,000	5,922,225		4,617			3.375	3.499	FA	84,375	202,500	03/30/2015	02/01/2035
907818-EC-8	UNION PACIFIC CORP SR UNSEC			1	2.A FE	4,496,050	116.1830	5,809,161	5,000,000	4,529,422		6,200			3.875	4.419	FA	80,729	193,750	01/08/2016	02/01/2055
907818-EJ-3	UNION PACIFIC CORP SR UNSEC			1	2.A FE	7,401,150	118.2070	8,865,501	7,500,000	7,412,216		2,088			4.050	4.127	MS	101,250	303,750	02/25/2016	03/01/2046
907818-FG-8	UNION PACIFIC CORP			1	2.A FE	2,458,437	117.7350	2,943,369	2,500,000	2,459,265		455			3.839	3.922	MS	26,926	95,975	05/27/2020	03/20/2060
907818-FU-7	UNION PACIFIC CORP			1	1.G FE	10,000,000	101.9300	10,193,038	10,000,000	10,000,000					2.375	2.375	MN	27,049	118,750	05/17/2021	05/20/2031
911312-AQ-9	UNITED PARCEL SERVICE SR UNSEC			1	1.G FE	3,720,046	101.4410	3,778,660	3,725,000	3,724,588		541			2.450	2.465	AO	22,816	91,263	09/24/2012	10/01/2022
91159H-HM-5	US BANCORP SUBORD			1	1.F FE	10,791,684	105.6710	11,412,498	10,800,000	10,796,097		832			3.100	3.109	AO	59,520	334,800	04/21/2016	04/27/2026
91159H-HZ-6	US BANCORP			2	1.E FE	9,988,500	100.4120	10,041,180	10,000,000	9,992,176		2,254			1.450	1.474	MN	19,736	145,000	05/08/2020	05/12/2025
91159H-JA-9	US BANCORP SERIES MTN			1	1.F FE	27,323,725	94.0920	25,875,370	27,500,000	27,347,710		16,606			1.375	1.444	JJ	167,005	380,226	07/16/2020	07/22/2030
91159J-AA-4	US BANCORP SUBORD			1	1.F FE	2,342,551	101.1850	2,377,842	2,350,000	2,349,539		838			2.950	2.987	JJ	31,967	69,325	07/18/2012	07/15/2022
913017-BP-3	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	2,492,675	140.8090	3,520,214	2,500,000	2,494,846		176			6.125	6.145	JJ	70,608	153,125	05/13/2008	07/15/2038
913017-CA-5	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	7,218,575	116.5390	8,740,452	7,500,000	7,251,362		6,017			4.150	4.378	MN	39,771	311,250	01/05/2016	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP SR UNSEC			1	2.A FE	2,982,870	111.4020	3,342,054	3,000,000	2,984,632		368			3.750	3.782	MN	18,750	112,500	10/27/2016	11/01/2046
91324P-CV-2	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	6,644,747	106.8890	7,108,116	6,650,000	6,647,650		516			3.100	3.109	MS	60,700	206,150	02/22/2016	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC SR UNSEC				1.G FE	11,413,118	108.8180	12,432,480	11,425,000	11,418,686		1,129			3.450	3.462	JJ	181,753	394,163	12/15/2016	01/15/2027
91324P-CX-8	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	3,994,933	121.3830	4,885,681	4,025,000	3,997,849		600			4.200	4.244	JJ	77,951	169,050	12/15/2016	01/15/2047
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC			2	1.G FE	2,648,678	110.8790	2,966,019	2,675,000	2,651,015		964			3.500	3.569	FA	35,369	93,625	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSEC			2	1.G FE	7,474,200	115.0700	8,630,270	7,500,000	7,475,543		501			3.700	3.719	FA	104,833	277,500	07/23/2019	08/15/2049
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	10,609,799	99.2760	10,622,571	10,700,000	10,623,188		8,314			2.000	2.094	MN	27,344	214,000	05/13/2020	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC			1	1.G FE	1,601,886	101.5180	1,675,046	1,650,000	1,604,827		1,831			2.750	2.944	MN	5,798	45,375	05/13/2020	05/15/2040
91324P-DZ-2	UNITEDHEALTH GROUP INC			1	1.F FE	3,401,335	101.8650	3,565,262	3,500,000	3,404,690		2,091			2.900	3.044	MN	12,969	101,500	05/13/2020	05/15/2050
91481C-AB-6	UNIVERSITY OF PENNSYLVAN SECURED			1	1.D FE	2,500,000	110.3980	2,759,939	2,500,000	2,500,000					4.008	4.008	FA	37,853	100,200	11/29/2017	08/15/2047
919451-AA-2	VALLEY CHILDREN'S HOSP SECURED			2	1.E FE	2,687,554	118.6700	3,099,671	2,612,000	2,683,495		(1,531)			4.399	4.223	MS	33,832	114,902	03/25/2019	03/15/2048
921814-AA-7	VANDERBILT UNIV MED CNTR UNSEC			2	1.G FE	9,000,000	113.5780	10,221,994	9,000,000	9,000,000					4.172	4.172	JJ	187,740	375,480	07/12/2017	07/01/2037
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	16,869,610	110.6500	18,810,442	17,000,000	16,913,784		12,071			4.000	4.094	MS	226,667	680,000	02/13/2018	03/01/2028
92343E-AM-4	VERISIGN INC			1	2.C FE	5,484,160	100.5000	5,527,500	5,500,000	5,484,964		804			2.700	2.733	JD	6,600	77,138	05/24/2021	06/15/2031
92343V-CQ-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	17,373,300	116.4790	20,383,824	17,500,000	17,406,642		5,295			4.400	4.455	MN	128,333	770,000	10/22/2014	11/01/2034
92343V-DC-5	VERIZON COMMUNICATIONS SR UNSEC			1	2.A FE	4,343,168	115.9710	5,015,737	4,325,000	4,341,304		(391)			4.125	4.100	FA	67,398	178,406	07/28/2016	08/15/2046
92343V-EA-8	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	5,983,080	117.5650	7,053,909	6,000,000	5,986,593		862			4.500	4.525	FA	105,750	270,000	08/01/2017	08/10/2033
92343V-EN-0	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	3,249,551	106.4320	3,488,845	3,278,000	3,264,604		3,992			3.376	3.515	FA	41,807	110,665	01/19/2018	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS SR UNSEC				2.A FE	2,699,145	113.5960	3,093,206	2,723,000	2,706,183		2,106			4.329	4.436	MS	32,744	117,879	10/23/2018	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS SR UNSEC			2	2.A FE	1,172,779	110.8170	1,302,104	1,175,000	1,173,337		200			3.875	3.898	FA	18,086	45,531	02/05/2019	02/08/2029
92343V-FE-9	VERIZON COMMUNICATIONS			1	2.A FE	6,654,508	105.7950	7,061,824	6,675,000	6,657,714		1,813			3.150	3.186	MS	57,822	210,263	03/17/2020	03/22/2030
92343V-FF-6	VERIZON COMMUNICATIONS			1	2.A FE	3,298,350	105.6670	3,487,026	3,300,000	3,298,741		220			3.000	3.008	MS	27,225	99,000	03/17/2020	03/22/2027
92343V-FL-3	VERIZON COMMUNICATIONS			1	2.A FE	8,540,510	93.8120	8,020,920	8,550,000	8,541,655		905			1.500	1.512	MS	36,694	128,250	09/16/2020	09/18/2030
92345Y-AF-3	VERISK ANALYTICS INC SR UNSEC			2	2.B FE	8,108,396	111.4960	9,059,054	8,125,000	8,112,469		1,464			4.125	4.150	MS	98,685	335,156	02/27/2019	03/15/2029
92556V-AD-8	VIATRIS INC			1	2.C FE	21,665,158	100.3550	21,802,082	21,725,000	21,666,641		1,483			2.700	2.736	JD	14,664	293,288	10/28/2021	06/22/2030
927804-FA-7	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	2,993,760	137.1050	4,113,140	3,000,000	2,995,769		188			6.000	6.015	JJ	83,000	180,000	01/10/2006	01/15/2036
927804-FY-5	VIRGINIA ELEC & POWER CO SR UNSEC			1	2.A FE	5,943,257	112.9780	6,722,219	5,950,000	5,943,897		122			3.800	3.806	MS	66,574	226,100	01/16/2018	09/15/2047
927804-GD-0	VIRGINIA ELEC & POWER CO			1	1.F FE	3,591,892	92.1240	3,362,518	3,650,000	3,593,269		1,316			2.450	2.526	JD	3,974	89,425	12/01/2020	12/15/2050
92826C-AH-5	VISA INC SR UNSEC			1	1.D FE	7,940,400	105.4150	8,433,227	8,000,000	7,964,028		5,736			2.750	2.836	MS	64,778	220,000	09/06/2017	09/15/2027
92826C-AJ-1	VISA INC SR UNSEC			1	1.D FE	6,597,374	116.3740	7,709,767	6,625,000	6,599,765		583			3.650	3.673	MS	71,200	241,813	09/06/2017	09/15/2047
92826C-AM-4	VISA INC			1	1.D FE	9,411,334	101.2900	9,546,621	9,425,000	9,413,552		1,255			2.050	2.066	AO	40,789	193,213	03/31/2020	04/15/2030
92826C-AN-2	VISA INC			1	1.D FE	14,366,339	93.3570	14,003,509	15,000,000	14,391,289		24,950			1.100	1.579	FA	62,333	82,500	08/05/2021	02/15/2031
92826C-AQ-5	VISA INC			1	1.D FE	4,130,244	87.5780	3,656,373	4,175,000	4,131,748		1,108			2.000	2.048	FA	31,544	83,036	08/10/2020	08/15/2050
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	6,422,623	101.4460	6,517,926	6,425,000	6,424,403		798			2.700	2.713	MS	45,778	173,475	09/19/2019	09/26/2022
928668-BC-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	3,498,110	100.8170	3,528,585	3,500,000	3,499,648		949			2.900	2.928	MN	13,533	101,500	05/06/2020	05/13/2022
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A			1	2.A FE	4,955,250	96.9850	4,849,275	5,000,000	4,959,048		3,798			1.625	1.772	MN	8,351	40,650	06/02/2021	11/24/2027
929160-AT-6	VULCAN MATERIALS CO SR UNSEC			1	2.B FE	11,809,319	109.3940	12,470,895	11,400,000	11,631,461		(41,671)			3.900	3.455	AO	111,150	444,600	06/12/2017	04/01/2027
92929Q-AQ-0	WASTE MNGMT HOLDINGS CO.GUARNT				2.A FE	3,339,150	123.2250	3,696,750	3,000,000	3,110,286		(20,249)			7.100	6.167	FA	88,750	213,000	11/02/2004	08/01/2026
92939U-AD-8	WEC ENERGY GROUP INC			1	2.A FE	4,954,999	96.4160	4,820,780	5,000,000	4,957,854		2,855			1.375	1.528	AO	14,514	34,375	08/05/2021	10/15/2027
92939U-AE-6	WEC ENERGY GROUP INC			1	2.A FE	14,986,350	94.3670	14,155,123	15,000,000	14,987,917		1,281			1.800	1.810	AO	57,000	274,500	10/05/2020	10/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92940P-AE-4	WRKCO INC CO.GUARNT			2	2.B FE	4,838,838	109.4830	5,298,956	4,840,000	4,839,178		111			3.900	3.903	JD	15,730	188,760	05/16/2019	06/01/2028
92940P-AF-1	WRKCO INC CO.GUARNT			2	2.B FE	3,717,669	113.9800	4,251,463	3,730,000	3,719,682		773			4.200	4.233	JD	13,055	156,660	05/22/2019	06/01/2032
93100P-AB-4	WAKE FOREST UNIV BMC UNSEC			1	1.F FE	1,835,000	114.0530	2,092,874	1,835,000	1,835,000					4.175	4.175	JD	6,384	76,611	10/27/2016	06/01/2046
931422-AK-5	WALGREEN CO CO.GUARNT			1	2.B FE	10,798,270	109.9590	12,645,342	11,500,000	10,884,813		17,048			4.400	4.811	MS	148,989	506,000	05/24/2016	09/15/2042
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC			1	2.B FE	1,983,988	106.4000	2,116,290	1,989,000	1,986,573		500			3.450	3.480	JD	5,718	107,377	05/26/2016	06/01/2026
93884P-DU-1	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	8,988,300	132.1960	11,897,610	9,000,000	8,989,501		275			5.000	5.009	MS	132,500	450,000	12/02/2013	12/15/2043
93884P-DV-9	WASHINGTON GAS LIGHT CO UNSEC			1	1.G FE	22,000,000	119.4650	26,282,350	22,000,000	22,000,000					4.224	4.224	MS	273,621	929,280	09/08/2014	09/15/2044
93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC			1	1.G FE	4,605,252	113.1920	5,320,011	4,700,000	4,614,622		1,976			3.796	3.910	MS	52,532	178,412	11/28/2016	09/15/2046
94106L-BC-2	WASTE MANAGEMENT INC CO.GUARNT			1	2.A FE	4,989,700	119.7800	5,988,986	5,000,000	4,991,110		226			4.100	4.112	MS	68,333	205,000	02/18/2015	03/01/2045
94106L-BK-4	WASTE MANAGEMENT INC CO.GUARNT			2	2.A FE	1,947,504	126.2940	2,462,733	1,950,000	1,947,767		43			4.150	4.157	JJ	37,315	80,925	05/14/2019	07/15/2049
94106L-BM-0	WASTE MANAGEMENT INC			1	2.A FE	1,212,726	95.1350	1,165,399	1,225,000	1,213,036		277			2.500	2.548	MN	3,913	30,455	11/05/2020	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC			1	2.A FE	14,635,168	94.1550	14,123,320	15,000,000	14,650,095		14,806			1.500	1.775	MS	66,250	137,083	08/05/2021	03/15/2031
949746-RW-3	WELLS FARGO & COMPANY SR UNSEC				2.A FE	12,955,410	105.0410	13,655,348	13,000,000	12,979,151		4,469			3.000	3.040	AO	74,750	390,000	04/15/2016	04/22/2026
95000U-2A-0	WELLS FARGO & COMPANY SR UNSEC			1	2.A FE	6,450,000	107.5020	6,933,902	6,450,000	6,450,000					3.584	3.584	MN	25,043	231,168	05/15/2017	05/22/2028
95000U-2J-1	WELLS FARGO & COMPANY SERIES MTN			1	2.A FE	5,252,350	102.0860	5,104,306	5,000,000	5,218,214		(29,275)			2.572	1.895	FA	50,011	128,600	10/28/2020	02/11/2031
95000U-2N-2	WELLS FARGO & COMPANY			1	2.A FE	7,000,000	101.7660	7,123,640	7,000,000	7,000,000					2.188	2.164	AO	25,952	153,160	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY SERIES MTN			1	1.E FE	6,050,000	100.8460	6,101,192	6,050,000	6,050,000					1.650	1.654	JD	8,041	100,067	05/26/2020	06/02/2024
95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN			1	1.E FE	13,275,000	101.6330	13,491,767	13,275,000	13,275,000					2.150	2.156	JD	22,992	317,671	05/26/2020	06/02/2028
95040Q-AD-6	WELLTOWER INC SR UNSEC			1	2.A FE	22,455,390	112.0140	25,203,129	22,500,000	22,469,294		4,163			4.250	4.275	AO	201,875	956,250	08/09/2018	04/15/2028
95040Q-AH-7	WELLTOWER INC SR UNSEC			2	2.A FE	3,733,313	111.8250	4,193,455	3,750,000	3,737,511		1,459			4.125	4.179	MS	45,547	154,688	02/13/2019	03/15/2029
95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG			1	1.F FE	3,190,275	116.3050	3,838,072	3,300,000	3,207,790		2,614			4.100	4.302	AO	33,825	135,300	05/12/2014	04/01/2043
95709T-AQ-3	WESTAR ENERGY INC SR SEC			2	1.F FE	3,618,099	103.6890	3,784,659	3,650,000	3,619,672		663			3.250	3.296	MS	39,542	118,625	08/12/2019	09/01/2049
96145D-AD-7	WRKCO INC CO.GUARNT			2	2.B FE	8,771,768	106.3790	9,334,797	8,775,000	8,772,872		333			3.375	3.380	MS	87,202	296,156	02/15/2019	09/15/2027
96145D-AH-8	WRKCO INC CO.GUARNT			2	2.B FE	4,143,423	110.5160	4,586,433	4,150,000	4,145,342		649			4.000	4.021	MS	48,878	166,000	02/15/2019	03/15/2028
963320-AR-7	WHIRLPOOL CORP SR UNSEC			1	2.B FE	8,722,914	105.9670	9,245,606	8,725,000	8,724,524		207			4.000	4.003	MS	116,333	349,000	04/02/2014	03/01/2024
963320-AY-2	WHIRLPOOL CORP			1	2.B FE	5,117,157	100.1310	5,006,572	5,000,000	5,112,722		(4,434)			2.400	2.126	MN	15,333	65,333	08/05/2021	05/15/2031
97658W-AA-8	WISCONSIN ALUM RESEARCH SERIES 2019			1	1.A FE	7,020,000	109.2840	7,671,704	7,020,000	7,020,000					3.564	3.564	AO	62,548	250,193	12/10/2019	10/01/2049
976656-CJ-5	WISCONSIN ELECTRIC POWER SR UNSEC			1	1.G FE	4,761,200	117.8800	5,628,779	4,775,000	4,762,943		283			4.300	4.317	JD	9,126	205,325	11/13/2015	12/15/2045
976656-CK-2	WISCONSIN ELECTRIC POWER SR UNSEC			2	1.F FE	9,946,400	122.7180	12,271,773	10,000,000	9,949,590		983			4.300	4.332	AO	90,778	430,000	10/01/2018	10/15/2048
976656-CL-0	WISCONSIN ELECTRIC POWER			1	1.F FE	5,898,879	102.3220	6,037,019	5,900,000	5,899,331		217			2.050	2.054	JD	5,376	120,950	12/03/2019	12/15/2024
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC			1	2.A FE	2,341,467	105.8830	2,495,660	2,357,000	2,351,005		1,602			3.550	3.629	JD	3,719	83,674	06/09/2015	06/15/2025
97670M-AA-4	WISCONSIN GAS LLC SR UNSEC			1	1.G FE	997,590	131.4890	1,314,894	1,000,000	998,401		72			5.900	5.917	JD	4,917	59,000	11/15/2005	12/01/2035
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	6,431,231	104.9860	6,771,578	6,450,000	6,438,476		1,793			3.050	3.084	AO	41,531	196,725	10/02/2017	10/15/2027
976826-BN-6	WISCONSIN POWER & LIGHT			1	1.G FE	1,797,714	112.0650	2,017,172	1,800,000	1,797,789		44			3.650	3.657	AO	16,425	65,700	03/30/2020	04/01/2050
976843-BN-1	WISCONSIN PUBLIC SERVICE			1	1.F FE	4,742,203	98.2160	4,665,244	4,750,000	4,742,217		15			2.850	2.858	JD	16,170		11/10/2021	12/01/2051
98389B-AU-4	XCEL ENERGY INC SR UNSEC			1	2.A FE	798,448	106.1860	849,490	800,000	799,173		152			3.350	3.373	JD	2,233	26,800	11/28/2016	12/01/2026
98389B-AW-0	XCEL ENERGY INC			1	2.A FE	6,392,196	102.2160	6,592,953	6,450,000	6,403,344		5,220			2.600	2.702	JD	13,975	167,700	11/05/2019	12/01/2029
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	1,794,060	107.3000	1,931,399	1,800,000	1,795,040		500			3.400	3.438	JD	5,100	61,200	03/27/2020	06/01/2030
98419M-AL-4	XYLEM INC			1	2.B FE	5,407,163	99.1030	5,401,107	5,450,000	5,412,735		3,666			2.250	2.334	JJ	51,434	134,206	06/24/2020	01/30/2031
98956P-AB-8	ZIMMER BIOMET HOLDINGS SR UNSEC			1	2.B FE	5,305,752	133.5610	7,098,751	5,315,000	5,307,913		222			5.750	5.762	MN	26,317	305,613	11/12/2009	11/30/2039
98978V-AL-7	ZOETIS INC SR UNSEC			1	2.A FE	8,030,103	105.4070	8,511,622	8,075,000	8,047,783		4,313			3.000	3.065	MS	73,348	242,250	09/05/2017	09/12/2027
98978V-AS-2	ZOETIS INC			1	2.A FE	11,921,160	98.5750	11,829,057	12,000,000	11,932,972		7,262			2.000	2.073	MN	30,667	240,000	05/07/2020	05/15/2030
JK3458-64-9	STRYKER CORP SR UNSEC			1	2.B Z	2,980,440	107.1670	3,215,013	3,000,000	2,990,949		1,963			3.500	3.578	MS	30,917	105,000	03/03/2016	03/15/2026
013716-AW-5	RIO TINTO ALCAN INC SR UNSEC		A	1	1.F FE	1,985,300	135.1830	2,703,655	2,000,000	1,990,402		462			5.750	5.802	JD	9,583	115,000	05/25/2005	06/01/2035
06367W-B8-5	BANK OF MONTREAL SERIES MTN		A		1.F FE	9,992,400	101.4770	10,147,662	10,000,000	9,994,876		1,477			1.850	1.866	MN	30,833	185,000	04/22/2020	05/01/2025
06367W-JM-6	BANK OF MONTREAL SR UNSEC		A		1.F FE	4,987,300	100.6240	5,031,212	5,000,000	4,998,981		4,330			2.900	2.989	MS	38,264	145,000	03/21/2019	03/26/2022
06367W-MQ-3	BANK OF MONTREAL SR UNSEC		A		1.F FE	7,998,880	103.1240	8,249,926	8,000,000	7,999,425		221			2.500	2.503	JD	1,667	200,000	06/25/2019	06/28/2024
06368B-GS-1	BANK OF MONTREAL SUBORD		A	1	2.A FE	11,073,800	107.2600	10,725,954	10,000,000	10,981,834		(91,966)			3.803	2.043	JD	16,902	380,300	05/25/2021	12/15/2032
06368B-Q6-8	BANK OF MONTREAL SUBORD		A	2	2.A FE	10,034,710	105.1700	10,517,048	10,000,000	10,014,110		(7,597)			4.338	4.254	AO	103,630	433,800	03/04/2019	10/05/2028
064159-4B-9	BANK OF NOVA SCO		A		1.F FE	35,232,120	99.2160	34,725,683	35,000,000	35,224,329		(7,791)			2.150	2.076	FA	390,882		08/05/2021	08/01/2031
064159-JG-2	BANK OF NOVA SCOTIA SR UNSEC		A		1.C FE	4,990,950	100.4200	5,021,010	5,000,000	4,999,655		1,901			2.700	2.739	MS	42,750	135,000	03/01/2017	03/07/2022
064159-QD-1	BANK OF NOVA SCOTIA SR UNSEC		A		1.F FE	5,547,392	101.7160	5,645,233	5,550,000	5,549,198		749			2.375	2.389	JJ	59,682	131,813	07/15/2019	01/18/2023
064159-TF-3	BANK OF NOVA SCOTIA		A		1.F FE	9,980,900	102.3000	10,230,044	10,000,000	9,988,147		3,665			2.200	2.240	FA	90,444	220,000	01/07/2020	02/03/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067901-AA-6	BARRICK GOLD CORP SR UNSEC		A	1	2.B FE	1,982,560	122.0830	2,441,666	2,000,000	1,988,908		564			5.800	5.862	MN	14,822	116,000	11/10/2004	11/15/2034
0778FP-AG-4	BELL CANADA SERIES US-5		A	1	2.A FE	4,978,050	97.5270	4,876,361	5,000,000	4,978,774		724			2.150	2.197	FA	41,507		08/09/2021	02/15/2032
0778FP-AH-2	BELL CANADA SERIES US-6		A	1	2.A FE	4,448,265	101.9910	4,538,587	4,450,000	4,448,285		20			3.200	3.202	FA	54,982		08/09/2021	02/15/2052
136069-8A-2	CANADIAN IMPERIAL BANK SR UNSEC		A	2	1.F FE	4,250,000	101.0320	4,293,855	4,250,000	4,250,000					2.606	2.606	JJ	48,917	110,755	07/15/2019	07/22/2023
13607G-AP-9	CANADIAN IMPERIAL BANK SR UNSEC		A		1.F FE	3,997,240	104.2590	4,170,370	4,000,000	3,998,706		547			3.100	3.115	AO	30,656	124,000	03/26/2019	04/02/2024
13607G-RK-2	CANADIAN IMPERIAL BANK		A		1.F FE	23,786,672	100.1220	23,829,012	23,800,000	23,793,398		4,492			0.950	0.969	JD	5,024	226,100	06/17/2020	06/23/2023
13607G-RR-7	CANADIAN IMPERIAL BANK		A		1.F FE	14,994,150	97.8990	14,684,910	15,000,000	14,995,779		1,422			0.950	0.958	AO	26,917	142,500	10/19/2020	10/23/2025
13607H-VE-9	CANADIAN IMPERIAL BANK		A		1.F FE	5,007,763	97.4630	4,873,168	5,000,000	5,007,151		(612)			1.250	1.217	JD	1,563	31,250	08/05/2021	06/22/2026
136375-BZ-4	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	8,594,425	118.7760	10,392,897	8,750,000	8,618,364		3,437			4.500	4.610	MN	59,063	393,750	10/29/2013	11/07/2043
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	9,961,700	104.4800	10,447,995	10,000,000	9,982,812		3,842			2.750	2.794	MS	91,667	275,000	02/18/2016	03/01/2026
136375-CV-2	CANADIAN NATL RAILWAY SR UNSEC		A	2	1.F FE	7,998,880	126.5340	10,122,727	8,000,000	7,999,971		1			4.450	4.450	JJ	159,211	356,000	10/31/2018	01/20/2049
136385-AE-1	CANADIAN NATL RESOURCES SR UNSEC		A	1	2.C FE	1,143,330	128.5470	1,285,472	1,000,000	1,082,630		(5,050)			6.450	5.472	JD	179	64,500	06/26/2003	06/30/2033
13645R-AS-3	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	23,485,070	104.0060	24,441,316	23,500,000	23,494,915		1,552			2.900	2.907	FA	283,958	681,500	02/06/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO SR UNSEC		A	1	2.B FE	10,157,700	107.0660	10,706,563	10,000,000	10,067,255		(16,020)			3.700	3.512	FA	154,167	370,000	10/16/2015	02/01/2026
13645R-AU-8	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	8,949,852	127.9850	11,614,648	9,075,000	8,963,714		2,454			4.800	4.888	FA	181,500	435,600	09/16/2015	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY SR UNSEC		A	1	2.B FE	4,479,345	123.6630	5,564,824	4,500,000	4,483,906		812			4.800	4.836	MS	63,600	216,000	09/08/2015	09/15/2035
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	9,992,300	104.7200	10,472,000	10,000,000	9,993,746		691			3.125	3.134	MN	39,931	312,500	11/13/2019	11/15/2029
349553-AM-9	FORTIS INC SR UNSEC		A	1	2.C FE	1,450,000	104.0960	1,509,391	1,450,000	1,450,000					3.055	3.055	AO	10,705	44,298	06/29/2017	10/04/2026
559222-AQ-7	MAGNA INTERNATIONAL INC SR UNSEC		A	1	1.G FE	2,397,000	105.1740	2,524,166	2,400,000	2,399,160		322			3.625	3.640	JD	3,867	87,000	06/11/2014	06/15/2024
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	5,190,459	101.4640	5,073,199	5,000,000	5,182,255		(8,204)			2.450	1.967	JD	5,444	61,250	08/05/2021	06/15/2030
63307A-2J-3	NATIONAL BANK OF CANADA SERIES MTN		A		1.G FE	3,998,680	101.3480	4,053,901	4,000,000	3,999,527		427			2.100	2.111	FA	35,000	84,000	01/09/2020	02/01/2023
63307A-2L-8	NATIONAL BANK OF CANADA		A	2	1.G FE	10,443,730	100.0740	10,457,759	10,450,000	10,459,034		14,827			0.900	1.022	FA	35,530	102,410	07/06/2020	08/15/2023
63307A-2M-6	NATIONAL BANK OF CANADA		A	2	1.G FE	9,988,988	98.8350	9,883,547	10,000,000	10,003,969		14,126			0.550	0.692	MN	7,028	51,181	12/04/2020	11/15/2024
63307C-AG-6	NATIONAL BANK OF CANADA SERIES 144A		A		1.G FE	11,624,303	101.2060	11,765,197	11,625,000	11,624,816		237			2.150	2.152	AO	58,319	249,938	10/02/2019	10/07/2022
67077M-AR-9	NUTRIEN LTD SR UNSEC		A	1	2.B FE	11,847,811	127.7430	14,690,400	11,500,000	11,817,678		(8,791)			4.900	4.691	JD	46,958	563,500	04/10/2018	06/01/2043
67077M-AS-7	NUTRIEN LTD SR UNSEC		A	1	2.B FE	3,241,531	132.8450	3,985,360	3,000,000	3,222,653		(5,457)			5.250	4.712	JJ	72,625	157,500	04/10/2018	01/15/2045
725906-AH-4	BARRICK GOLD CORP SR UNSEC		A	1	2.B FE	1,022,241	127.6340	1,276,341	1,000,000	1,013,200		(800)			6.375	6.209	MS	21,250	63,750	07/17/2003	03/01/2033
775109-AL-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	2,491,325	150.8760	3,771,888	2,500,000	2,493,186		201			7.500	7.529	FA	70,833	187,500	07/30/2008	08/15/2038
775109-AW-1	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	4,542,948	101.8790	4,635,473	4,550,000	4,549,042		772			3.000	3.018	MS	40,192	136,500	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	2,179,210	114.6250	2,521,751	2,200,000	2,182,769		475			4.500	4.558	MS	29,150	99,000	02/28/2013	03/15/2043
775109-BB-6	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	9,873,485	123.3750	12,275,859	9,950,000	9,884,074		1,583			5.000	5.050	MS	146,486	497,500	03/03/2014	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	3,128,931	106.3170	3,375,580	3,175,000	3,154,664		4,683			3.625	3.801	JD	5,115	115,094	12/23/2015	12/15/2025
775109-BG-5	ROGERS COMMUNICATIONS IN CO.GUARNT		A	1	2.A FE	5,019,375	114.2700	5,742,058	5,025,000	5,019,781		98			4.300	4.306	FA	81,628	216,075	02/06/2018	02/15/2048
78015K-7G-3	ROYAL BANK OF CANADA SERIES GMTN		A		1.F FE	29,980,800	101.1220	30,336,628	30,000,000	29,991,625		6,369			1.600	1.622	AO	98,667	480,000	04/15/2020	04/17/2023
86722T-AB-8	SUNCOR ENERGY INC SR UNSEC		A	1	2.A FE	2,485,400	143.9130	3,597,813	2,500,000	2,488,443		336			6.850	6.896	JD	14,271	171,250	06/03/2008	06/01/2039
884903-AY-1	THOMSON REUTERS CORP SR UNSEC		A	1	2.B FE	989,260	128.8920	1,288,924	1,000,000	993,002		336			5.500	5.574	FA	20,778	55,000	08/02/2005	08/15/2035
89114Q-CD-8	TORONTO-DOMINION BANK SERIES MTN		A		1.E FE	14,983,350	101.2400	15,186,064	15,000,000	14,995,008		5,359			1.900	1.937	JD	23,750	285,000	10/07/2019	12/01/2022
89114T-ZD-7	TORONTO DOMINION BANK SERIES MTN		A		1.E FE	9,999,500	98.2600	9,825,967	10,000,000	9,999,556		56			1.200	1.201	JD	9,333	60,000	06/01/2021	06/03/2026
89153U-AF-8	TOTAL CAPITAL CANADA LTD CO.GUARNT		A	1	1.E FE	9,981,900	102.7440	10,274,372	10,000,000	9,997,008		1,879			2.750	2.770	JJ	126,806	275,000	01/10/2013	07/15/2023
89352H-AK-5	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	4,695,280	104.0710	4,917,342	4,725,000	4,718,851		3,263			3.750	3.826	AO	36,914	177,188	10/02/2013	10/16/2023
89352H-AM-1	TRANSCANADA PIPELINES SR UNSEC		A	1	2.A FE	11,049,828	117.3980	13,031,178	11,100,000	11,064,267		2,142			4.625	4.660	MS	171,125	513,375	02/25/2014	03/01/2034
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1.E FE	1,649,852	105.0130	1,732,722	1,650,000	1,649,931		29			3.400	3.402	MS	15,895	56,100	03/12/2019	03/19/2024
00182E-BN-8	ANZ NEW ZEALAND INTL LDN SERIES 144A		D		1.E FE	14,976,750	98.3130	14,747,023	15,000,000	14,979,134		2,384			1.250	1.282	JD	4,688	93,750	06/15/2021	06/22/2026
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2.B FE	1,986,100	110.0760	2,201,522	2,000,000	1,991,715		1,297			4.250	4.335	JJ	39,194	85,000	03/16/2017	07/15/2027
00774M-AV-7	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	499,160	100.8200	504,100	500,000	499,188		28			2.450	2.486	AO	2,110		10/21/2021	10/29/2026
00774M-AY-1	AERCAP IRELAND CAP GLOBA		D	1	2.C FE	12,479,125	101.8110	12,726,427	12,500,000	12,479,319		194			3.400	3.417	AO	73,194		11/23/2021	10/29/2033
00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT		D	1	1.G FE	848,275	113.4890	964,653	850,000	848,463		39			3.500	3.511	MS	7,768	29,750	09/22/2016	09/27/2046
009279-AA-8	AIRBUS SE SR UNSEC		D	1	1.F FE	11,988,720	105.7970	12,695,654	12,000,000	11,993,616		1,097			3.150	3.161	AO	85,050	378,000	04/05/2017	04/10/2027
009279-AC-4	AIRBUS SE SR UNSEC		D	1	1.F FE	4,938,450	114.3800	5,718,981	5,000,000	4,943,991		1,260			3.950	4.021	AO	44,438	197,500	04/05/2017	04/10/2047
02364W-BE-4	AMERICA MOVIL SAB DE CV SR UNSEC		D	1	2.A FE	15,691,350	118.7140	17,807,170	15,000,000	15,556,267		(16,985)			4.375	4.106	JJ	300,781	656,250	07/30/2012	07/16/2042
03835V-AG-1	APTIV PLC CO.GUARNT		D	2	2.B FE	2,397,096	113.3540	2,720,496	2,400,000	2,397,790		256			4.350	4.365	MS	30,740	104,400	02/28/2019	03/15/2029
04365X-AA-6	ASCOT GROUP LTD SERIES 144A		D	1	2.C FE	1,045,150	102.8780	1,028,782	1,000,000	1,043,652		(1,498)			4.250	3.069	JD	1,889	21,250	11/05/2021	12/15/2030
046353-AN-8	ASTRAZENECA PLC SR UNSEC		D	1	1.G FE	11,466,223	107.1750	12,351,888	11,525,000	11,490,710		5,681			3.125	3.185	JD	19,008	360,156	06/05/2017	06/12/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
046353-AW-8	ASTRAZENECA PLC		D	1	2.A FE	4,817,924	94.4060	4,720,305	5,000,000	4,825,451		7,526			1.375	1.815	FA	27,691		08/05/2021	08/06/2030
046353-AX-6	ASTRAZENECA PLC		D	1	1.G FE	6,483,756	88.7070	6,364,700	7,175,000	6,488,971		4,787			2.125	2.596	FA	61,411	46,219	10/06/2021	08/06/2050
052113-AA-5	AUSGRID FINANCE PTY LTD SR SEC		D	1	2.B FE	7,995,680	102.7020	8,216,127	8,000,000	7,998,769		885			3.850	3.862	MN	51,333	308,000	04/23/2018	05/01/2023
052113-AB-3	AUSGRID FINANCE PTY LTD SR SEC		D	1	2.B FE	4,995,350	111.8950	5,594,738	5,000,000	4,996,582		439			4.350	4.362	FA	90,625	217,500	04/23/2018	08/01/2028
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	1,514,264	106.7360	1,627,721	1,525,000	1,515,856		937			3.400	3.484	AO	10,946	51,850	04/07/2020	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	4,763,136	94.8820	4,554,329	4,800,000	4,767,289		3,233			1.900	1.982	FA	34,453	83,600	09/08/2020	02/15/2031
055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT		D	1	1.F FE	7,548,868	132.2430	9,984,348	7,550,000	7,549,035		24			5.000	5.001	MS	95,424	377,500	09/25/2013	09/30/2043
05565Q-DN-5	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.F FE	3,550,000	107.4280	3,813,701	3,550,000	3,550,000					3.279	3.279	MS	32,981	116,405	09/14/2017	09/19/2027
05578A-AN-8	BPCE SA SERIES 144A		D		1.E FE	6,950,790	102.0810	7,145,657	7,000,000	6,960,725		4,485			2.700	2.781	AO	47,250	189,000	09/25/2019	10/01/2029
05583J-AG-7	BPCE SA SERIES 144A		D		2.A FE	14,313,888	101.7370	14,650,096	14,400,000	14,346,457		16,774			2.375	2.503	JJ	158,650	342,000	01/06/2020	01/14/2025
05583J-AH-5	BPCE SA SERIES 144A		D	2	2.A FE	9,175,000	98.6630	9,052,362	9,175,000	9,175,000					1.652	1.643	AO	35,788	151,571	09/29/2020	10/06/2026
05890M-AA-1	BANC CREDITO INVERSIONES SR UNSEC		D		1.G FE	9,876,900	106.7510	10,675,100	10,000,000	9,923,529		11,692			3.500	3.648	AO	76,806	350,000	10/05/2017	10/12/2027
05964H-AC-9	BANCO SANTANDER SA SR UNSEC		D		1.G FE	4,784,736	100.7620	4,836,565	4,800,000	4,799,093		3,241			3.500	3.570	AO	37,333	168,000	04/04/2017	04/11/2022
05964H-AE-5	BANCO SANTANDER SA SR UNSEC		D		1.G FE	6,786,944	102.3530	6,959,986	6,800,000	6,796,972		2,561			3.125	3.165	FA	75,556	212,500	10/17/2017	02/23/2023
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27		D		1.F FE	11,600,000	105.6910	12,260,108	11,600,000	11,600,000					3.306	3.306	JD	4,261	383,496	06/20/2019	06/27/2029
05971K-AD-1	BANCO SANTANDER SA Banco Santander SA 2.706 06/27		D		1.F FE	5,000,000	103.5380	5,176,890	5,000,000	5,000,000					2.706	2.706	JD	1,503	135,300	06/20/2019	06/27/2024
05971K-AE-9	BANCO SANTANDER SA		D		1.G FE	10,000,000	103.3590	10,335,900	10,000,000	10,000,000					2.746	2.746	MN	25,172	274,600	05/20/2020	05/28/2025
05971K-AF-6	BANCO SANTANDER SA		D		1.G FE	4,100,000	105.5640	4,328,140	4,100,000	4,100,000					3.490	3.490	MN	13,117	143,090	05/20/2020	05/28/2030
05971K-AG-4	BANCO SANTANDER SA		D		2.B FE	12,660,348	97.8560	12,329,883	12,600,000	12,656,307		(3,808)			2.749	2.692	JD	26,940	277,649	08/17/2021	12/03/2030
06407E-AC-9	BANK OF NEW ZEALAND SERIES 144A		D		1.E FE	19,879,800	97.2700	19,453,928	20,000,000	19,899,332		19,532			1.000	1.124	MS	65,556	100,000	02/24/2021	03/03/2026
09659T-2C-4	BNP PARIBAS SERIES 144A		D		2.A FE	15,000,000	95.5520	14,332,783	15,000,000	15,000,000					2.824	2.824	JJ	182,383	211,800	01/19/2021	01/26/2041
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1.G FE	1,145,352	106.5280	1,278,337	1,200,000	1,164,347		5,274			3.500	4.074	MN	5,250	42,000	03/13/2018	11/16/2027
09659W-2D-5	BNP PARIBAS SR UNSEC		D		1.G FE	4,991,050	105.0000	5,249,988	5,000,000	4,995,876		1,275			3.375	3.404	JJ	80,625	168,750	01/02/2018	01/09/2025
09659W-2E-3	BNP PARIBAS SR UNSEC		D		1.G FE	5,238,765	103.0210	5,408,614	5,250,000	5,247,210		2,311			3.500	3.547	MS	61,250	183,750	02/22/2018	03/01/2023
09659W-2K-9	BNP PARIBAS SERIES 144A		D	2	1.G FE	26,650,000	102.8690	27,414,640	26,650,000	26,650,000					3.052	2.933	JJ	379,567	813,358	01/06/2020	01/13/2031
09659W-2M-5	BNP PARIBAS SERIES 144A		D	1	1.G FE	22,000,000	97.6180	21,475,998	22,000,000	22,000,000					1.904	1.874	MS	105,884	418,880	09/23/2020	09/30/2028
09659W-2P-8	BNP PARIBAS SERIES 144A		D	2	1.G FE	6,100,000	101.3920	6,184,890	6,100,000	6,100,000					2.871	2.758	AO	35,026	87,566	04/12/2021	04/19/2032
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A		D		2.A FE	7,150,000	101.9400	7,288,706	7,150,000	7,150,000					3.305	3.305	MS	72,205	118,154	03/02/2021	03/11/2041
2027A0-HT-9	COMMONWEALTH BANK AUST SR UNSEC		D		1.D FE	9,994,800	105.1790	10,517,876	10,000,000	9,997,541		520			2.850	2.856	MN	34,042	285,000	05/11/2016	05/18/2026
2027A0-JN-0	COMMONWEALTH BANK AUST SR UNSEC		D		1.D FE	14,944,650	120.1910	18,028,627	15,000,000	14,949,407		1,137			3.900	3.921	JJ	274,625	585,000	07/06/2017	07/12/2047
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT		D		2.A FE	6,271,398	107.6930	6,784,636	6,300,000	6,285,635		2,838			3.750	3.805	JJ	105,000	236,250	07/14/2016	07/21/2026
225313-AK-1	CREDIT AGRICOLE SA SUBORD		D	2	2.A FE	5,242,348	106.5610	5,621,106	5,275,000	5,249,188		1,824			4.000	4.055	JJ	100,225	211,000	01/03/2018	01/10/2033
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	13,542,160	103.5470	14,108,240	13,625,000	13,556,358		7,340			3.250	3.322	JJ	205,416	442,813	01/08/2020	01/14/2030
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A		D		2.A FE	12,000,000	95.6840	11,482,121	12,000,000	12,000,000					2.811	2.811	JJ	159,290	168,660	01/05/2021	01/11/2041
22534P-AA-1	CREDIT AGRICOLE LONDON SERIES 144A		D		1.D FE	9,963,900	102.5590	10,255,917	10,000,000	9,978,315		6,751			2.375	2.449	JJ	104,896	237,500	10/15/2019	01/22/2025
22535W-AE-7	CREDIT AGRICOLE LONDON SR UNSEC		D		1.G FE	6,626,592	103.6060	6,889,817	6,650,000	6,643,435		4,799			3.750	3.828	AO	46,411	249,375	04/17/2018	04/24/2023
22535W-AH-0	CREDIT AGRICOLE SA SERIES 144A		D	2	1.G FE	10,000,000	97.3060	9,730,593	10,000,000	10,000,000					1.247	1.247	JJ	53,690	62,350	01/19/2021	01/26/2027
225401-AF-5	CREDIT SUISSE GROUP AG SR UNSEC		D	1	2.A FE	8,000,000	107.0420	8,563,396	8,000,000	8,000,000					3.869	3.869	JJ	145,302	309,520	01/05/2018	01/12/2029
225401-AT-5	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.A FE	3,300,000	96.6160	3,188,335	3,300,000	3,300,000					1.305	1.263	FA	17,824	21,533	01/26/2021	02/02/2027
225401-AU-2	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2.A FE	5,900,000	101.7550	6,003,555	5,900,000	5,900,000					3.091	3.003	MN	23,809	91,185	05/10/2021	05/14/2032
23291K-AH-8	DH EUROPE FINANCE II		D	1	2.A FE	15,285,159	103.3190	15,807,824	15,300,000	15,288,077		1,348			2.600	2.611	MN	50,830	397,800	10/29/2019	11/15/2029
23291K-AK-1	DH EUROPE FINANCE II		D	1	2.A FE	3,142,314	107.1570	3,375,438	3,150,000	3,142,663		156			3.400	3.413	MN	13,685	107,100	10/29/2019	11/15/2049
23636A-AW-1	DANSKE BANK A S SERIES 144A		D	2	1.E FE	50,000,000	99.8500	49,924,979	50,000,000	50,000,000					1.226	1.226	JD	15,325	613,000	06/16/2020	06/22/2024
23636A-AZ-4	DANSKE BANK A S SERIES 144A		D	2	2.A FE	10,076,492	98.5190	9,851,912	10,000,000	10,069,136		(7,355)			1.621	1.428	MS	49,531	81,050	08/05/2021	09/11/2026
251526-CK-3	DEUTSCHE BANK NY		D	2	2.B FE	8,500,000	100.7640	8,564,919	8,500,000	8,500,000					3.035	2.951	MN	23,648	128,988	05/25/2021	05/28/2032
251566-AA-3	DEUTSCHE TELEKOM AG SERIES 144A		D	1	2.A FE	18,416,124	106.6410	19,835,316	18,600,000	18,422,932		3,559			3.625	3.680	JJ	299,667	674,250	01/13/2020	01/21/2050
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	2,864,216	102.1490	3,195,207	3,128,000	3,084,747		31,026			2.625	3.696	AO	14,141	82,110	12/04/2013	04/29/2023
25243Y-BB-4	DIAGEO CAPITAL PLC		D	1	1.G FE	11,594,232	102.1240	11,948,558	11,700,000	11,615,746		9,665			2.375	2.477	AO	51,716	277,875	09/30/2019	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	8,708,263	98.9440	8,657,563	8,750,000	8,714,678		3,854			2.000	2.053	AO	30,139	175,000	04/27/2020	04/29/2030
268317-AK-0	ELECTRICITE DE FRANCE SA SR UNSEC		D		1.G FE	13,783,455	124.2500	17,705,656	14,250,000	13,848,558		9,694			4.875	5.089	JJ	306,820	694,688	01/13/2014	01/22/2044
268317-AS-3	ELECTRICITE DE FRANCE SA SR UNSEC		D	1	1.G FE	14,873,250	106.6900	16,003,467	15,000,000	14,946,531		12,944			3.625	3.727	AO	117,813	543,750	10/07/2015	10/13/2025
29266M-AE-9	IBERDROLA INTL BV CO.GUARNT		D	1	2.A FE	2,495,750	135.6630	3,391,583	2,500,000	2,497,398		142			6.750	6.763	MS	49,688	168,750	09/08/2003	09/15/2033
29278G-AM-0	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	9,951,000	97.3820	9,738,192	10,000,000	9,955,456		4,456			1.375	1.477	JJ	64,549		07/07/2021	07/12/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	2,062,094	96.7220	2,006,987	2,075,000	2,062,636		543			2.250	2.320	JJ	21,917		07/07/2021	07/12/2031
29278G-AQ-1	ENEL FINANCE INTL NV SERIES 144A		D	1	2.A FE	4,938,450	95.8770	4,793,868	5,000,000	4,939,521		1,071			2.875	2.957	JJ	67,483		07/07/2021	07/12/2041
29446M-AC-6	EQUINOR ASA		D	1	1.D FE	5,265,203	105.9160	5,666,520	5,350,000	5,268,836		1,744			3.250	3.334	MN	20,768	173,875	11/13/2019	11/18/2049
36160B-AA-3	ENGIE SA SR UNSEC		D	1	2.A FE	4,075,459	101.5450	4,188,734	4,125,000	4,120,631		5,519			2.875	3.015	AO	26,684	118,594	10/02/2012	10/10/2022
377373-AG-0	GLAXOSMITHKLINE CAPITAL CO.GUARNT		D	2	1.F FE	5,471,180	104.6150	5,753,845	5,500,000	5,486,154		5,440			3.000	3.109	JD	13,750	165,000	03/18/2019	06/01/2024
377373-AH-8	GLAXOSMITHKLINE CAPITAL CO.GUARNT		D	2	1.F FE	16,820,990	109.0440	18,537,474	17,000,000	16,864,522		15,750			3.375	3.498	JD	47,813	573,750	03/18/2019	06/01/2029
377373-AL-9	GLAXOSMITHKLINE CAPITAL		D	1	1.F FE	11,075,000	99.6100	11,031,827	11,075,000	11,075,000					0.534	0.534	AO	14,785	59,141	09/28/2020	10/01/2023
404280-AP-4	HSBC HOLDINGS PLC SUBORD		D		2.A FE	10,069,958	105.5920	10,242,435	9,700,000	9,830,458		(56,048)			4.250	3.608	MS	122,530	412,250	06/07/2017	03/14/2024
404280-BB-4	HSBC HOLDINGS PLC SR UNSEC		D		1.G FE	6,203,026	107.8460	6,713,424	6,225,000	6,214,276		2,192			3.900	3.943	MN	24,278	242,775	05/18/2016	05/25/2026
423012-AE-3	HEINEKEN NV SR UNSEC		D	1	2.A FE	4,982,400	117.1010	5,855,036	5,000,000	4,984,624		467			4.000	4.022	AO	50,000	200,000	06/07/2017	10/01/2042
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2.A FE	3,874,728	107.6830	4,199,619	3,900,000	3,884,565		2,237			3.500	3.573	JJ	57,633	136,500	03/20/2017	01/29/2028
423012-AG-8	HEINEKEN NV SR UNSEC		D	1	2.A FE	3,844,814	124.1740	4,811,734	3,875,000	3,847,398		588			4.350	4.397	MS	43,077	168,563	03/20/2017	03/29/2047
43474T-AB-9	HOLCIM CAPITAL CORP CO.GUARNT		D	1	2.B FE	2,535,775	144.8520	3,621,301	2,500,000	2,529,718		(849)			6.875	6.759	MS	43,924	171,875	01/24/2012	09/29/2039
44920U-AL-2	HYUNDAI CAPITAL SERVICES SR UNSEC		D		2.A FE	2,475,375	107.2570	2,681,428	2,500,000	2,485,282		2,352			3.625	3.744	FA	30,964	90,625	08/21/2017	08/29/2027
456837-AP-8	ING GROEP NV SR UNSEC		D		1.G FE	1,148,275	104.8240	1,205,477	1,150,000	1,149,179		341			3.550	3.583	AO	9,299	40,825	04/02/2019	04/09/2024
456837-AQ-6	ING GROEP NV SR UNSEC		D		1.G FE	12,062,142	111.6690	13,428,238	12,025,000	12,053,480		(3,318)			4.050	4.012	AO	110,931	487,013	04/11/2019	04/09/2029
456837-AU-7	ING GROEP NV SERIES 144A		D	2	1.G FE	42,146,743	98.9430	41,729,226	42,175,000	42,161,814		15,072			1.400	1.436	JJ	295,225	590,450	06/24/2020	07/01/2026
456837-AV-5	ING GROEP NV SERIES VAR		D	1	1.G FE	5,000,000	99.3280	4,966,404	5,000,000	5,000,000					1.726	1.605	AO	21,575	43,150	03/24/2021	04/01/2027
456837-AW-3	ING GROEP NV		D	1	1.G FE	7,576,300	102.0930	7,503,871	7,350,000	7,566,855		(9,445)			2.727	2.268	AO	50,109	100,217	08/17/2021	04/01/2032
45685N-AA-4	ING GROEP NV SR UNSEC		D		1.G FE	5,361,240	111.1170	5,972,535	5,375,000	5,367,021		1,769			4.625	4.666	JJ	120,844	248,594	11/08/2018	01/06/2026
456873-AD-0	INGERSOLL-RAND LUX FINAN CO.GUARNT		D	2	2.B FE	12,456,141	109.2310	13,517,375	12,375,000	12,435,919		(7,573)			3.800	3.719	MS	130,625	470,250	03/27/2019	03/21/2029
46115H-BC-0	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	7,181,280	102.1740	7,356,553	7,200,000	7,195,880		3,865			3.375	3.432	JJ	114,075	243,000	01/05/2018	01/12/2023
46115H-BD-8	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	7,441,050	105.7000	7,927,527	7,500,000	7,461,727		5,516			3.875	3.971	JJ	136,432	290,625	01/05/2018	01/12/2028
46132F-AA-8	INVESCO FINANCE PLC CO.GUARNT		D	1	2.A FE	2,975,491	102.2690	3,068,063	3,000,000	2,997,281		2,887			3.125	3.227	MN	8,073	93,750	06/19/2013	11/30/2022
478375-AL-2	JOHNSON CONTROLS INTL PL SR UNSEC		D	1	2.B FE	17,746,034	120.2450	21,584,037	17,950,000	17,766,732		4,511			4.625	4.699	JJ	412,788	830,188	12/29/2016	07/02/2044
478375-AU-2	JOHNSON CONTROLS INTL PL SR UNSEC		D	1	2.B FE	1,560,636	121.1800	1,908,582	1,575,000	1,561,890		275			4.500	4.556	FA	26,775	70,875	02/02/2017	02/15/2047
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1.F FE	24,000,000	106.8010	25,632,204	24,000,000	24,000,000					3.574	3.574	MN	128,664	857,760	10/31/2017	11/07/2028
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A		D	2	1.G FE	3,750,000	99.7340	3,740,034	3,750,000	3,750,000					2.691	2.691	JD	2,243	50,456	06/15/2021	06/23/2032
55608J-AK-4	MACQUARIE GROUP LTD SR UNSEC		D	1	1.G FE	9,750,000	107.4210	10,473,546	9,750,000	9,750,000					3.763	3.763	MN	33,632	366,893	11/20/2017	11/28/2028
55608J-AR-9	MACQUARIE GROUP LTD SERIES 144A		D	2	2.A FE	9,000,000	97.2940	8,756,478	9,000,000	9,000,000					1.340	1.337	JJ	56,615	60,300	01/05/2021	01/12/2027
55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A		D	2	1.G FE	5,000,000	99.6970	4,984,874	5,000,000	5,000,000					2.871	2.658	JJ	30,704		10/06/2021	01/14/2033
606822-AN-4	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	2,500,000	108.3760	2,709,400	2,500,000	2,500,000					3.677	3.677	FA	32,940	91,925	02/15/2017	02/22/2027
606822-AT-1	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	5,000,000	102.9580	5,147,901	5,000,000	5,000,000					3.455	3.455	MS	57,103	172,750	02/26/2018	03/02/2023
606822-AV-6	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	5,000,000	110.8930	5,544,629	5,000,000	5,000,000					3.961	3.961	MS	65,467	198,050	02/26/2018	03/02/2028
606822-BJ-2	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	103.6480	3,109,436	3,000,000	3,000,000					2.801	2.801	JJ	38,047	84,030	07/11/2019	07/18/2024
606822-BR-4	MITSUBISHI UFJ FIN GRP		D		1.G FE	10,000,000	100.8460	10,084,592	10,000,000	10,000,000					2.559	2.559	FA	89,565	255,900	02/18/2020	02/25/2030
606822-BU-7	MITSUBISHI UFJ FIN GRP		D		1.G FE	8,400,000	97.1250	8,158,486	8,400,000	8,400,000					2.048	2.048	JJ	78,370	172,032	07/13/2020	07/17/2030
606822-BX-1	MITSUBISHI UFJ FIN GRP		D	2	1.G FE	4,250,000	98.5990	4,190,453	4,250,000	4,250,000					2.309	2.308	JJ	43,887		07/12/2021	07/20/2032
60687Y-AP-4	MIZUHO FINANCIAL GROUP SR UNSEC		D		1.G FE	5,000,000	103.1180	5,155,910	5,000,000	5,000,000					3.549	3.549	MS	57,178	177,450	02/28/2018	03/05/2023
60687Y-BL-2	MIZUHO FINANCIAL GROUP		D	2	1.G FE	14,805,903	96.2060	14,430,876	15,000,000	14,811,040		5,137			1.979	2.088	MS	93,178	148,425	08/05/2021	09/08/2031
60688Q-AD-7	MIZUHO BANK LTD CO.GUARNT		D		1.F FE	9,970,800	101.8430	10,184,313	10,000,000	9,997,365		3,247			2.950	2.984	AO	60,639	295,000	10/10/2012	10/17/2022
62854A-AN-4	MYLAN NV CO.GUARNT		D	1	2.C FE	7,941,816	107.8190	8,625,498	8,000,000	7,969,790		6,075			3.950	4.044	JD	14,044	316,000	02/01/2017	06/15/2026
62878U-2B-7	NBN CO LTD SERIES 144A		D	1	1.E FE	15,991,680	100.4020	16,064,306	16,000,000	15,992,163		483			2.625	2.631	MN	65,333	210,000	04/26/2021	05/05/2031
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A		D	1	2.B FE	1,526,655	103.3560	1,550,347	1,500,000	1,526,134		(521)			3.250	3.127	MN	6,771	24,375	06/14/2021	05/11/2041
632525-AU-5	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	7,825,000	95.7980	7,496,209	7,825,000	7,825,000					2.332	2.332	FA	65,895	182,479	08/17/2020	08/21/2030
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A		D		2.A FE	17,150,000	93.8200	16,090,109	17,150,000	17,150,000					2.648	2.648	JJ	210,667	227,066	01/05/2021	01/14/2041
632525D-DJ-7	NATIONAL AUSTRALIA BANK SR UNSEC		D		1.D FE	2,997,000	108.2790	3,248,383	3,000,000	2,998,363		293			3.500	3.512	JJ	49,875	105,000	01/04/2017	01/10/2027
656531-AM-2	EQUINOR ASA CO.GUARNT		D		1.D FE	8,706,274	127.5710	10,078,126	7,900,000	8,254,742		(50,071)			7.250	6.303	MS	155,915	572,750	05/07/2009	09/23/2027
714264-AK-4	PERNOD RICARD SA SR UNSEC		D	1	2.A FE	4,932,000	135.4070	6,770,335	5,000,000	4,943,799		1,493			5.500	5.594	JJ	126,806	275,000	01/05/2012	01/15/2042
74435K-AA-3	PRUDENTIAL PLC		D		1.F FE	1,089,638	106.7360	1,174,098	1,100,000	1,091,190		914			3.125	3.236	AO	7,352	34,375	04/08/2020	04/14/2030
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC		D		1.G FE	3,292,179	103.2410	3,406,964	3,300,000	3,295,871		1,540			2.625	2.676	JJ	38,259	86,625	07/15/2019	07/22/2024
74977R-DH-4	COOPERATIEVE RABOBANK UA SERIES 144A		D	2	1.G FE	50,000,000	98.5630	49,281,419	50,000,000	50,000,000					1.339	1.339	JD	13,018	669,500	06/17/2020	06/24/2026
756250-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1.G FE	9,676,700	106.1100	10,611,028	10,000,000	9,774,940		36,679			3.000	3.454	JD	4,167	300,000	03/29/2019	06/26/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806854-AD-7	SCHLUMBERGER INVESTMENT CO.GUARNT		D	1	1.F FE	2,495,800	100.6310	2,515,786	2,500,000	2,499,726		460			2.400	2.419	FA	25,000	60,000	07/24/2012	08/01/2022
822582-BD-3	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	19,365,754	106.4250	20,673,080	19,425,000	19,402,916		6,122			3.250	3.286	MN	87,682	631,313	05/06/2015	05/11/2025
822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT		D	1	1.D FE	10,531,736	116.2880	12,471,852	10,725,000	10,552,636		4,060			4.000	4.105	MN	60,775	429,000	05/05/2016	05/10/2046
822582-CB-6	SHELL INTERNATIONAL FIN CO.GUARNT		D		1.D FE	7,938,400	111.7510	8,940,059	8,000,000	7,955,185		5,578			3.875	3.969	MN	41,333	310,000	11/07/2018	11/13/2028
822582-CD-2	SHELL INTERNATIONAL FIN		D	1	1.D FE	9,929,400	102.1380	10,213,781	10,000,000	9,943,177		6,490			2.375	2.455	MN	35,625	237,500	11/04/2019	11/07/2029
822582-CE-0	SHELL INTERNATIONAL FIN		D	1	1.D FE	12,308,250	102.8990	12,862,369	12,500,000	12,316,763		4,027			3.125	3.205	MN	58,594	390,625	11/04/2019	11/07/2049
82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT		D	1	1.E FE	5,871,120	108.0780	6,484,674	6,000,000	5,885,499		2,914			3.300	3.415	MS	58,300	198,000	09/08/2016	09/15/2046
82620K-BE-2	SIEMENS FINANCIERINGSMAT SERIES 144A		D		1.E FE	4,993,300	99.6440	4,982,178	5,000,000	4,993,791		491			2.150	2.165	MS	32,847	53,750	03/02/2021	03/11/2031
83051G-AM-0	SKANDINAVISKA ENSKILDA SERIES 144A		D		1.D FE	9,997,400	101.5430	10,154,254	10,000,000	9,999,163		868			2.200	2.209	JD	11,611	220,000	12/04/2019	12/12/2022
83368R-AT-9	SOCIETE GENERALE SR UNSEC		D		2.B FE	9,993,700	105.2100	10,521,019	10,000,000	9,997,032		1,247			3.875	3.889	MS	100,104	387,500	03/21/2019	03/28/2024
83368R-AV-4	SOCIETE GENERALE SERIES 144A		D		2.B FE	9,980,000	102.5200	10,251,974	10,000,000	9,987,460		3,887			2.625	2.668	JJ	115,938	262,500	01/16/2020	01/22/2025
83368R-AZ-5	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	8,325,000	97.3940	8,108,088	8,325,000	8,325,000					1.488	1.487	JD	5,850	123,876	12/07/2020	12/14/2026
83368R-BC-5	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	6,675,000	97.8590	6,532,119	6,675,000	6,675,000					1.792	1.792	JD	7,310	59,808	06/02/2021	06/09/2027
83368R-BD-3	SOCIETE GENERALE SERIES 144A		D	2	2.B FE	11,800,000	99.7520	11,770,704	11,800,000	11,800,000					2.889	2.889	JD	20,833	170,451	06/02/2021	06/09/2032
85771P-AG-7	EQUINOR ASA CO.GUARNT		D	1	1.D FE	14,238,150	101.7570	15,263,603	15,000,000	14,890,328		101,811			2.450	3.168	JJ	167,417	367,500	12/17/2014	01/17/2023
85771P-AK-8	EQUINOR ASA CO.GUARNT		D	1	1.D FE	9,980,200	103.0960	10,309,577	10,000,000	9,995,854		1,954			2.650	2.671	JJ	122,194	265,000	05/08/2013	01/15/2024
85771P-AL-6	EQUINOR ASA CO.GUARNT		D	1	1.D FE	12,802,750	116.2460	15,112,038	13,000,000	12,834,154		4,742			3.950	4.039	MN	65,614	513,500	07/31/2014	05/15/2043
86562M-AC-4	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	7,000,000	107.8570	7,549,961	7,000,000	7,000,000					3.784	3.784	MS	82,407	264,880	03/02/2016	03/09/2026
86562M-AX-8	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	4,000,000	102.3720	4,094,872	4,000,000	4,000,000					3.102	3.102	JJ	56,525	124,080	01/09/2018	01/17/2023
86562M-BC-3	SUMITOMO MITSUI FINL GRP SR UNSEC		D		1.G FE	5,000,000	110.7310	5,536,534	5,000,000	5,000,000					3.944	3.944	JJ	88,740	197,200	07/12/2018	07/19/2028
86562M-BW-9	SUMITOMO MITSUI FINL GRP		D		1.G FE	10,000,000	102.3440	10,234,411	10,000,000	10,000,000					2.750	2.750	JJ	126,806	275,000	01/06/2020	01/15/2030
87124V-AD-1	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	8,904,318	103.2050	8,952,995	8,675,000	8,711,634		(28,911)			3.900	3.543	MS	93,039	338,325	07/17/2014	03/22/2023
87124V-AE-9	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	28,633,243	104.7400	30,217,458	28,850,000	28,770,176		23,000			3.375	3.467	AO	162,281	973,688	05/08/2015	04/30/2025
87124V-AF-6	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	8,795,600	105.9610	9,324,582	8,800,000	8,797,904		441			3.625	3.631	AO	55,825	319,000	04/21/2016	04/28/2026
874060-AX-4	TAKEDA PHARMACEUTICAL		D	1	2.B FE	19,062,564	97.9250	18,703,716	19,100,000	19,069,291		3,824			2.050	2.071	MS	98,975	480,736	06/29/2020	03/31/2030
87938W-AT-0	TELEFONICA EMISIONES SAU CO.GUARNT		D		2.C FE	10,068,000	110.0700	11,006,978	10,000,000	10,046,830		(7,983)			4.103	4.002	MS	128,789	410,300	03/22/2019	03/08/2027
89153V-AL-3	TOTAL CAPITAL INTL SA CO.GUARNT		D	1	1.E FE	14,887,350	106.1230	15,918,517	15,000,000	14,971,565		11,764			3.750	3.838	AO	126,563	562,500	01/08/2014	04/10/2024
89153V-AX-7	TOTAL CAPITAL INTL SA		D	1	1.E FE	4,625,000	101.3070	4,685,430	4,625,000	4,625,000					2.986	2.986	JD	767	138,103	06/24/2020	06/29/2041
902133-AU-1	TYCO ELECTRONICS GROUP S CO.GUARNT		D	1	1.G FE	4,811,152	106.6890	5,174,412	4,850,000	4,826,739		3,718			3.125	3.219	FA	57,257	151,563	07/31/2017	08/15/2027
902613-AE-8	UBS GROUP AG SERIES 144A		D	2	1.G FE	5,000,000	96.7750	4,838,761	5,000,000	5,000,000					2.095	2.042	FA	40,736	52,375	02/02/2021	02/11/2032
902674-YA-2	UBS AG LONDON SERIES 144A		D	2	1.D FE	8,114,356	100.3140	8,150,545	8,125,000	8,123,370		5,341			1.750	1.817	AO	27,648	142,188	04/14/2020	04/21/2022
902674-YH-7	UBS AG LONDON SERIES 144A		D		1.D FE	9,961,400	97.6770	9,767,744	10,000,000	9,965,788		4,388			1.250	1.330	JD	10,417	62,500	05/24/2021	06/01/2026
90351D-AF-4	UBS GROUP FUNDING SWITZE CO.GUARNT		D		1.G FE	12,671,933	109.1220	13,858,483	12,700,000	12,686,658		2,790			4.125	4.152	AO	110,596	523,875	03/29/2016	04/15/2026
92857W-BK-5	VODAFONE GROUP PLC SR UNSEC		D		2.B FE	8,389,585	112.5190	9,564,077	8,500,000	8,423,657		10,051			4.375	4.538	MN	32,023	371,875	05/23/2018	05/30/2028
961214-DF-7	WESTPAC BANKING CORP SUBORD		D	1	2.A FE	1,550,000	108.1460	1,676,263	1,550,000	1,550,000					4.322	4.322	MN	7,071	66,991	11/15/2016	11/23/2031
961214-DW-0	WESTPAC BANKING CORP SR UNSEC		D		1.D FE	4,982,350	108.6390	5,431,941	5,000,000	4,988,587		1,665			3.400	3.442	JJ	73,667	170,000	01/17/2018	01/25/2028
961214-EQ-2	WESTPAC BANKING CORP		D		2.A FE	4,735,400	98.0790	4,903,949	5,000,000	4,741,038		5,638			2.963	3.335	MN	18,519	74,075	06/03/2021	11/16/2040
961214-ER-0	WESTPAC BANKING CORP		D		1.D FE	4,996,150	98.1850	4,909,241	5,000,000	4,996,585		435			1.150	1.166	JD	4,472	28,750	05/25/2021	06/03/2026
961214-ET-6	WESTPAC BANKING CORP		D		1.D FE	3,697,669	100.2700	3,709,977	3,700,000	3,697,791		122			2.150	2.157	JD	6,187	39,775	05/25/2021	06/03/2031
980236-AQ-6	WOODSIDE FINANCE LTD CO.GUARNT		D	2	2.A FE	7,985,360	111.7340	8,938,753	8,000,000	7,988,862		1,289			4.500	4.523	MS	117,000	360,000	02/25/2019	03/04/2029
984851-AD-7	YARA INTERNATIONAL ASA SR UNSEC		D	1	2.B FE	5,303,487	106.4780	5,669,971	5,325,000	5,314,458		2,144			3.800	3.849	JD	14,052	202,350	06/01/2016	06/06/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,996,526,868	XXX	10,672,083,643	10,016,677,994	10,004,209,677		859,948	1,047,991		XXX	XXX	XXX	78,680,450	288,700,278	XXX	XXX
294751-CT-7	EQABS 2003-3 M1 MEZ AFC			4	1.A FM	449,678	100.2490	450,798	449,679	448,828		(181)			4.868	4.826	MON	1,824	20,764	07/17/2003	12/25/2033
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A			4	1.A	1,838,069	100.5500	1,814,716	1,804,793	1,816,096		(14,045)			3.500	1.124	MON	5,264	62,901	12/05/2019	10/25/2048
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS			4	1.D FM	49,192	15.7160	124,782	793,983	49,192					0.433	69.336	MON	57	3,434	11/30/2012	06/25/2037
676477-AC-6	OCEANVIEW MORTGAGE LOAN TRUST			4	1.A	5,140,410	100.3120	5,067,771	5,052,000	5,126,994		(13,416)			2.531	1.999	MON	10,654	53,270	07/12/2021	05/28/2050
693650-AL-7	PSMC TRUST SERIES 2021-1 CLASS A11 144A				1.A	10,330,269	100.9080	10,179,102	10,087,537	10,298,102		(32,167)			2.500	1.063	MON	21,016	126,094	06/22/2021	03/25/2051
69376C-AC-8	PSMC TRUST SERIES 2021-2 CLASS A3 144A				1.A	20,126,200	101.0330	19,753,777	19,551,864	20,046,198		(80,003)			2.500	0.990	MON	40,733	244,398	06/09/2021	05/25/2051
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A			4	1.A	5,002,612	99.9010	4,922,271	4,927,130	4,990,129		(9,016)			3.000	1.778	MON	12,318	147,814	10/15/2020	05/25/2043
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR			4	1.A	85,068	99.9040	86,486	86,569	86,222		796			3.500	5.144	MON	252	3,030	12/07/2018	11/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A			4	1.A	1,339,200	100.2400	1,312,271	1,309,131	1,311,535		(18,099)			3.500	0.546	MON	3,818	45,819	02/13/2020	03/25/2050
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A			4	1.A	158,348	99.9560	155,151	155,219	155,219		(2,109)			3.500	0.167	MON	453	5,795	01/08/2020	02/25/2050
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ			4	5.A FE	265,789	88.7650	266,537	300,274	285,725		1,323			3.450	4.632	MON	863	10,326	04/25/2002	02/25/2032
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL			4	1.A FM	299,661	99.7550	298,927	299,661	299,661					0.592	0.532	MON	148	1,821	01/20/2005	02/25/2035
92538F-AA-2	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A1 144A				1.A FE	9,313,717	98.9550	9,216,564	9,313,868	9,312,354		(1,363)			1.031	0.982	MON	8,002	64,017	04/13/2021	02/25/2066
92538F-AB-0	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A2 144A				1.C FE	4,178,493	99.1150	4,141,586	4,178,575	4,177,698		(794)			1.288	1.230	MON	4,485	35,880	04/13/2021	02/25/2066
700696-AC-1	PPSIN 2005-WCW2 A SC		D	4	6. FM		0.0000		776,337						5.500	0.000	MON			12/31/2007	07/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						58,576,706	XXX	57,790,739	59,086,620	58,403,953		(169,074)			XXX	XXX	XXX	109,887	825,363	XXX	XXX
05607T-AA-0	BXP TRUST SERIES 2021-601L CLASS A 144A			4	1.A FE	2,574,885	101.7780	2,544,456	2,500,000	2,574,853		(32)			2.618	2.327	MON	5,454		12/17/2021	01/15/2044
05607T-AG-7	BXP TRUST SERIES 2021-601L CLASS C 144A			4	1.G FE	7,299,778	96.2020	7,215,116	7,500,000	7,299,855		77			2.775	3.057	MON	17,347		12/17/2021	01/15/2044
065403-BC-0	BANK 2019-BN17 A4			4	1.A	5,214,746	110.2850	5,492,181	4,980,000	5,162,851		(23,484)			3.714	3.137	MON	15,413	184,957	03/12/2020	04/15/2052
065404-BB-0	BANK 2018-BN10 A5 SEQ			4	1.A	4,119,976	109.3720	4,374,895	4,000,000	4,075,541		(11,960)			3.688	3.339	MON	12,293	147,520	01/26/2018	02/15/2061
06540B-BC-2	BANK SERIES 2019-BN21 CLASS A4			4	1.A	5,701,402	102.9270	5,650,681	5,490,000	5,663,205		(21,375)			2.600	2.146	MON	11,895	142,740	03/11/2020	10/17/2052
06540B-BD-0	BANK SERIES 2019-BN21 CLASS A5			4	1.A	1,611,551	105.0420	1,633,403	1,555,000	1,601,525		(5,656)			2.851	2.420	MON	3,694	44,333	03/13/2020	10/17/2052
06540X-BG-5	BANK SERIES 2019-BN22 CLASS A4			4	1.A	12,024,925	105.9020	12,178,677	11,500,000	11,927,345		(51,029)			2.978	2.448	MON	28,539	342,470	03/12/2020	11/15/2062
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4				1.A	5,149,620	98.7860	4,939,323	5,000,000	5,136,907		(12,713)			2.036	1.706	MON	8,483	84,833	01/28/2021	02/15/2054
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS				1.A	5,149,770	98.1080	4,905,379	5,000,000	5,137,120		(12,650)			2.211	1.878	MON	9,213	92,125	01/28/2021	02/15/2054
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B				1.A	2,574,850	98.2230	2,455,572	2,500,000	2,568,565		(6,285)			2.383	2.048	MON	4,965	49,646	01/28/2021	02/15/2054
08161C-AD-3	BENCHMARK MORTGAGE TRUST SERIES 2018-B2 CLASS A4			4	1.D FM	1,635,625	107.8760	1,726,008	1,600,000	1,627,759		(4,835)			3.615	3.268	MON	4,820	57,835	03/26/2020	02/15/2051
08161C-AE-1	BMARK 2018-B2 A5 SEQ			4	1.A	1,049,414	110.0340	1,100,338	1,000,000	1,038,917		(6,032)			3.882	3.162	MON	3,235	38,819	03/25/2020	02/15/2051
08162C-AD-2	BMARK 2018-B6 A4 SEQ			4	1.A	1,088,823	113.1120	1,165,056	1,030,000	1,077,570		(6,444)			4.261	3.485	MON	3,657	43,888	03/20/2020	10/10/2051
08162F-AE-3	BENCHMARK MORTGAGE TRUST SERIES 2019-B12 CLASS A5			4	1.A	967,148	106.4460	1,117,688	1,050,000	980,353		7,565			3.116	4.156	MON	2,726	32,714	03/19/2020	08/15/2052
08162P-AX-9	BMARK 2018-B1 A5 AFC SEQ			4	1.A	6,179,559	108.7640	6,525,861	6,000,000	6,111,678		(18,119)			3.666	3.315	MON	18,330	219,960	01/19/2018	01/15/2051
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5				1.A	5,149,681	98.7260	4,936,278	5,000,000	5,137,233		(12,448)			2.070	1.738	MON	8,625	86,250	01/29/2021	02/15/2054
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS				1.A	9,632,841	98.5310	9,483,638	9,625,000	9,630,599		(2,242)			2.274	2.263	MON	18,239	171,261	03/16/2021	02/15/2054
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B				1.A	2,499,839	94.9240	2,373,105	2,500,000	2,499,697		(142)			2.095	2.096	MON	4,365	43,646	01/29/2021	02/15/2054
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C				1.A	1,249,948	95.4920	1,193,649	1,250,000	1,249,860		(88)			2.563	2.566	MON	2,670	26,698	01/29/2021	02/15/2054
08162U-AW-0	BENCHMARK MORTGAGE TRUST SERIES 2018-B8 CLASS A5			4	1.A	7,123,750	113.1540	7,179,597	6,345,000	6,973,695		(84,954)			4.232	2.625	MON	22,375	268,501	03/17/2020	01/15/2052
08162X-BG-8	BENCHMARK MORTGAGE TRUST SERIES 2020-B20 CLASS A5			4	1.A	25,749,908	98.5070	24,626,783	25,000,000	25,663,719		(73,843)			2.034	1.696	MON	42,377	508,525	10/19/2020	10/15/2053
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS				1.A	12,359,896	102.6120	12,313,499	12,000,000	12,334,266		(25,629)			2.780	2.441	MON	27,796	250,164	03/04/2021	03/15/2054
08163J-AJ-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B29 CLASS AS				1.A	19,611,105	101.1650	19,261,892	19,040,000	19,602,783		(8,322)			2.612	2.271	MON	41,442	124,326	09/17/2021	09/15/2054
08163K-BJ-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B30 CLASS AM 144A				1.A	15,449,946	102.5880	15,388,244	15,000,000	15,444,778		(5,167)			2.779	2.441	MON	34,738	34,738	10/29/2021	11/15/2054
08163M-AE-7	BENCHMARK MORTGAGE TRUST SERIES 2021-B31 CLASS A5			4	1.A FE	15,448,908	103.6660	15,549,962	15,000,000	15,448,408		(500)			2.669	2.473	MON	33,363		12/08/2021	12/15/2054
08163M-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B31 CLASS AS 144A			4	1.D FE	10,299,808	103.3980	10,339,797	10,000,000	10,299,478		(330)			2.892	2.692	MON	24,100		12/08/2021	12/15/2054
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A				1.A	14,254,627	97.8710	14,191,320	14,500,000	14,257,433		2,806			2.771	2.977	MON	33,483	33,483	10/22/2021	11/10/2046
12515D-AQ-7	CD 2017-CD4 A3 SEQ			4	1.A	25,249,982	105.9190	26,479,680	25,000,000	25,111,874		(26,467)			3.248	3.143	MON	67,667	812,000	04/28/2017	05/10/2050
12529M-AF-5	CF 2019-CF1 A5 SEQ			4	1.A	14,419,934	110.2170	15,430,402	14,000,000	14,315,473		(40,198)			3.786	3.436	MON	44,167	529,998	04/16/2019	05/15/2052
12595E-AC-9	COMM 2017-COR2 A2 SEQ			4	1.A	10,099,568	104.9190	10,491,881	10,000,000	10,054,388		(11,115)			3.239	3.127	MON	26,992	323,900	09/21/2017	09/10/2050
12595F-AD-4	CSAIL 2017-CX9 A4 SEQ			4	1.A	8,079,944	103.9380	8,315,045	8,000,000	8,040,178		(9,316)			3.176	3.028	MON	21,170	254,040	09/19/2017	09/15/2050
12595V-AD-9	COMM 2018-COR3 A3 SEQ			4	1.A	5,149,702	112.0920	5,604,589	5,000,000	5,099,464		(14,591)			4.228	3.880	MON	17,617	211,400	05/04/2018	05/10/2051
17326F-AC-1	CGCMT 2017-C4 A3 SEQ			4	1.A	6,059,853	104.7100	6,282,586	6,000,000	6,027,474		(9,389)			3.209	3.044	MON	16,045	192,540	10/19/2017	10/12/2050
17328F-AY-1	CGCMT 2019-GC41 AS SUB SEQ			4	1.A	2,675,977	104.3060	2,607,659	2,500,000	2,644,435		(17,489)			3.018	2.192	MON	6,287	75,445	03/04/2020	08/10/2056
17328H-BD-2	CGCMT SERIES 2019-GC43 CLASS A4			4	1.A	1,029,963	105.9660	1,059,658	1,000,000	1,023,964		(2,856)			3.038	2.697	MON	2,532	30,380	10/29/2019	11/10/2052
23312V-AF-3	DBJPM 2016-C3 A5 SEQ			4	1.A	2,845,313	104.0810	3,122,432	3,000,000	2,908,894		17,777			2.890	3.628	MON	7,225	86,700	03/27/2018	08/10/2049
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A				1.A	10,299,380	103.1040	10,310,412	10,000,000	10,280,796		(18,584)			3.228	2.893	MON	26,900	215,200	04/13/2021	05/10/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A				1.A	10,299,220	102.6940	10,269,366	10,000,000	10,280,868		(18,352)			3.530	3.193	MON	29,417	235,333	04/13/2021	05/10/2041
36251P-AD-6	GSMS 2016-GS3 A4 SEQ			4	1.A	5,149,684	104.1030	5,205,168	5,000,000	5,073,335		(15,257)			2.850	2.515	MON	11,875	142,500	09/22/2016	10/10/2049
36251X-AR-8	GSMS 2016-GS4 A4 AFC SEQ			4	1.A	4,119,992	106.7380	4,269,522	4,000,000	4,061,170		(12,256)			3.442	3.101	MON	11,473	137,680	11/16/2016	11/10/2049
36252H-AD-3	GSMS 2017-GS5 A4 SEQ			4	1.A	5,149,933	108.2660	5,413,276	5,000,000	5,081,384		(15,199)			3.674	3.331	MON	15,308	183,700	03/07/2017	03/10/2050
36252S-AZ-0	GSMS 2019-GC38 AS SUB AFC			4	1.A	10,314,649	110.5780	11,074,433	10,015,000	10,236,870		(28,337)			4.158	3.811	MON	34,702	416,424	02/13/2019	02/10/2052
36255N-AT-2	GSMS 2018-GS9 A4 AFC SEQ			4	1.A	14,419,637	110.9640	15,534,982	14,000,000	14,271,446		(41,332)			3.992	3.645	MON	46,573	558,880	03/15/2018	03/10/2051
36257H-BP-0	GSMS 2019-GC40 A4			4	1.A	10,299,590	106.7510	10,675,059	10,000,000	10,230,666		(28,434)			3.160	2.821	MON	26,333	316,000	06/26/2019	07/10/2052
36257U-AL-1	GS MORTGAGE SECURITIES TRUST SERIES 2019-GC42 CLASS A4			4	1.A	7,760,191	105.8960	7,353,401	6,944,000	7,652,385		(86,567)			3.001	1.586	MON	17,363	208,355	09/30/2020	09/01/2052
36258R-BA-0	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC47 CLASS A5				1.A	7,494,102	101.3080	7,091,574	7,000,000	7,440,889		(50,954)			2.377	1.550	MON	13,867	166,404	12/11/2020	05/12/2053
36258Y-BL-1	GS MORTGAGE SECURITIES TRUST SERIES 2020-GC45 CLASS AS			4	1.A	8,209,725	105.8270	8,314,827	7,857,000	8,148,453		(34,178)			3.173	2.647	MON	20,776	249,310	03/17/2020	02/13/2053
36261P-AT-9	GSMS SERIES 2019-GSA1 CLASS A4			4	1.A	1,190,234	105.9100	1,165,009	1,100,000	1,174,378		(8,869)			3.048	2.099	MON	2,794	33,527	03/10/2020	11/10/2052
36261P-AX-0	GSMS SERIES 2019-GSA1 CLASS AS			4	1.A	8,383,057	106.2480	8,726,166	8,213,000	8,347,178		(16,180)			3.340	3.107	MON	22,859	274,306	03/18/2020	11/10/2052
36263U-AN-9	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS A5			4	1.A FE	15,449,960	102.1500	15,322,508	15,000,000	15,449,520		(439)			2.618	2.424	MON	32,729		12/16/2021	12/15/2054
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS			4	1.A FE	10,299,912	102.3320	10,233,212	10,000,000	10,299,623		(289)			2.871	2.674	MON	23,927		12/16/2021	12/15/2054
36264K-AV-2	GS MORTGAGE SECURITIES TRUST SERIES 2020-GSA2 CLASS A5				1.A	10,299,580	98.0050	9,800,469	10,000,000	10,269,953		(29,464)			2.012	1.674	MON	16,767	201,200	12/17/2020	12/10/2053
46590M-AR-1	JPMCC 2016-JP2 A4 SEQ			4	1.A	15,449,940	103.7210	15,558,204	15,000,000	15,207,892		(47,059)			2.822	2.480	MON	35,273	423,270	07/08/2016	08/15/2049
46590R-AE-9	JPMCC 2016-JP3 A5 SEQ			4	1.A	5,149,975	104.0000	5,200,003	5,000,000	5,071,884		(15,609)			2.870	2.528	MON	11,960	143,520	09/22/2016	08/15/2049
46590T-AE-5	JPMDB 2017-C5 A5 SEQ			4	1.A	3,212,461	107.8540	3,235,627	3,000,000	3,159,728		(30,413)			3.694	2.541	MON	9,235	110,817	03/30/2020	03/15/2050
46646R-AJ-2	JPMDB 2016-C4 A3 SEQ			4	1.A	5,149,980	105.2730	5,263,662	5,000,000	5,074,621		(15,545)			3.141	2.797	MON	13,089	157,065	10/31/2016	12/15/2049
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS AS				1.A	7,724,920	103.6080	7,770,614	7,500,000	7,711,649		(13,270)			2.951	2.609	MON	18,444	129,106	04/29/2021	04/15/2031
61768H-AW-6	MSC 2019-L2 A4 SEQ			4	1.A	6,346,172	112.0170	6,721,022	6,000,000	6,258,165		(32,711)			4.071	3.389	MON	20,355	244,260	03/21/2019	03/15/2052
61772T-BQ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L7 CLASS AS				1.A	8,651,757	102.0610	8,573,090	8,400,000	8,646,709		(5,048)			2.767	2.428	MON	19,369	38,738	09/30/2021	09/15/2031
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A				1.A	88,904,300	102.3280	88,324,517	86,315,000	88,780,404		(123,977)			2.585	2.251	MON	185,966	1,115,794	06/15/2021	07/15/2041
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A				1.A	11,329,997	100.8920	11,098,071	11,000,000	11,314,265		(15,732)			2.707	2.371	MON	24,812	148,873	06/15/2021	07/15/2041
90353K-AY-5	UBSCM 2018-C13 A4 SEQ			4	1.A	5,203,672	112.9000	5,644,995	5,000,000	5,145,413		(19,789)			4.334	3.844	MON	18,060	216,720	02/01/2019	10/15/2051
95000G-AY-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-BNK1 CLASS A3			4	1.A	1,481,667	103.4550	1,675,975	1,620,000	1,516,381		19,983			2.652	4.213	MON	3,580	42,962	03/24/2020	08/15/2049
95001G-AE-3	WFCM 2017-C42 A4 SEQ			4	1.A	4,965,234	108.7210	5,436,067	5,000,000	4,974,768		2,693			3.589	3.685	MON	14,954	179,450	04/12/2018	12/15/2050
95001L-AU-6	WFCM 2018-C43 A4 AFC SEQ			4	1.A	4,116,875	110.9040	4,436,172	4,000,000	4,074,948		(11,708)			4.012	3.667	MON	13,373	160,480	03/26/2018	03/15/2051
95001L-AX-0	WFCM 2018-C43 AS SUB AFC			4	1.A	4,120,156	110.2810	4,411,231	4,000,000	4,077,864		(11,839)			4.152	3.800	MON	13,840	166,080	03/28/2018	03/15/2051
95001M-AE-0	WFCM 2017-C38 A4 SEQ			4	1.A	10,099,560	106.3940	10,639,409	10,000,000	10,041,029		(16,708)			3.190	3.018	MON	26,583	319,000	06/27/2017	07/15/2050
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5				1.A	3,862,376	103.1810	3,869,271	3,750,000	3,855,443		(6,933)			2.626	2.286	MON	8,206	57,444	04/22/2021	04/15/2054
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS				1.A	3,862,444	102.4660	3,842,472	3,750,000	3,855,615		(6,828)			2.883	2.542	MON	9,009	63,066	04/22/2021	04/15/2054
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						605,552,897	XXX	611,716,116	588,929,000	602,817,829		(1,252,659)			XXX	XXX	XXX	1,453,110	12,601,299	XXX	XXX
03027W-AJ-1	AMERICAN TOWER TRUST I ASSET BACKED				1.A FE	5,010,402	100.0820	5,033,122	5,029,000	5,022,007		4,495			3.070	3.208	MON	6,862	154,390	10/23/2019	03/15/2023
05377R-CQ-5	AESOP 2017-1A A SEQ			4	1.A FE	11,429,975	101.2690	11,645,979	11,500,000	11,490,050		18,934			3.070	3.263	MON	10,788	353,050	04/17/2018	09/20/2023
05377R-CY-8	AESOP 2018-1A A SEQ			4	1.A FE	3,004,336	103.7170	3,111,510	3,000,000	3,001,376		(872)			3.700	3.697	MON	3,392	111,000	06/07/2018	09/20/2024
05377R-DC-5	AESOP 2018-2A A SEQ			4	1.A FE	4,998,734	105.4170	5,270,845	5,000,000	4,999,399		278			4.000	4.040	MON	6,111	200,000	10/17/2018	03/20/2025
05377R-DU-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2020-1A CLASS A 144A			4	1.A FE	13,995,366	102.3870	14,334,121	14,000,000	13,996,852		790			2.330	2.348	MON	9,967	326,200	01/22/2020	08/20/2026
05377R-EH-3	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS A 144A				1.A FE	4,998,298	98.1980	4,909,886	5,000,000	4,998,507		209			0.000	0.007	MON	40,633		05/11/2021	08/20/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05607U-AA-7	BXGNT 2018-A A SEQ			4	1.A FE	1,831,820	104.3770	1,912,485	1,832,280	1,831,962		53			3.770	3.806	MON	5,565	69,077	10/16/2018	02/02/2034
12510H-AB-6	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A2 144A			4	1.A FE	8,538,519	102.2760	8,734,303	8,539,933	8,538,808		138			3.030	3.053	MON	11,500	258,760	01/15/2020	02/15/2050
12575A-AA-5	CMFT NET LEASE MASTER ISSUER SERIES 2021-1 CLASS A1 144A			1.A FE		6,689,745	98.0800	6,562,085	6,690,523	6,689,770		25			2.090	2.102	MON	4,273	55,156	07/22/2021	07/20/2051
12597C-AD-9	CNH SERIES 2019-C CLASS A4			4	1.A FE	8,997,778	102.0420	9,183,755	9,000,000	8,998,230		203			2.120	2.132	MON	8,480	190,800	10/16/2019	07/15/2025
14041N-FM-8	COMET 2017-A3 A3 SEQ SB			4	1.A FE	9,995,509	100.4390	10,043,871	10,000,000	9,999,716		1,335			2.430	2.456	MON	10,800	243,000	03/20/2017	01/15/2025
14041N-FQ-9	COMET 2017-A6 A6 SEQ SB			4	1.A FE	4,998,834	101.3110	5,065,532	5,000,000	4,999,855		198			2.290	2.305	MON	5,089	114,500	10/04/2017	07/15/2025
14041N-FV-8	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A3 CLASS A			4	1.A FE	3,949,688	102.8090	4,112,352	4,000,000	3,964,629		7,076			2.060	2.270	MON	3,662	82,400	11/15/2019	08/15/2028
14313F-AE-9	CARMX 2018-3 A4 SEQ			4	1.A FE	2,999,723	101.3480	3,040,449	3,000,000	2,999,953		73			3.270	3.295	MON	4,360	98,100	07/18/2018	03/15/2024
14315W-AE-0	CARMX SERIES 2019-4 CLASS A4			4	1.A FE	6,499,873	101.9440	6,626,391	6,500,000	6,499,827		(20)			2.130	2.140	MON	6,153	138,450	10/17/2019	07/15/2025
14576A-AA-0	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A1 144A			4	1.A FE	5,937,541	97.9220	5,816,552	5,940,000	5,937,941		375			2.010	2.029	MON	5,306	119,394	11/18/2020	12/15/2050
15200W-AC-9	CNP 2012-1 A3 SEQ			4	1.A FE	6,209,324	103.0800	6,373,086	6,182,634	6,191,285		(2,781)			3.028	2.934	AO	39,525	187,223	07/06/2017	10/15/2025
210717-AB-0	CMRS 2014-A A2 SEQ			4	1.A FE	914,513	103.1760	921,242	892,888	900,686		(2,436)			2.962	2.400	MN	4,408	26,447	07/06/2017	11/01/2025
252722-AA-1	DROT 2019-1A A SEQ			4	1.A FE	554,052	101.5840	561,291	552,541	553,694		(165)			2.890	2.842	MON	488	15,968	10/21/2019	02/20/2032
252724-AA-7	DROT 2018-1 A SEQ			4	1.A FE	1,726,426	101.7980	1,757,488	1,726,444	1,726,430		2			3.700	3.729	MON	1,952	63,878	08/14/2018	01/21/2031
254683-BZ-7	DCENT 2017-A4 A4 SEQ SB			4	1.A FE	1,190,625	103.3800	1,240,563	1,200,000	1,196,636		1,407			2.530	2.671	MON	1,349	30,360	07/06/2017	10/15/2026
30259M-AA-4	FCITL 2019-1A A SEQ			4	1.A FE	407,770	100.3940	409,445	407,840	407,807		17			3.630	3.666	MON	658	14,805	03/27/2019	02/18/2031
34528Q-FU-3	FORDF 2017-3 A SEQ			4	1.A FE	3,499,172	101.3800	3,548,316	3,500,000	3,499,860		191			2.480	2.499	MON	3,858	86,800	10/03/2017	09/15/2024
34528Q-GW-8	FORDF 2019-2 A SEQ			4	1.A FE	6,999,858	104.2100	7,294,705	7,000,000	6,999,929		27			3.060	3.080	MON	9,520	214,200	04/02/2019	04/15/2026
34529S-AA-7	FORDR 2017-2 A SEQ			4	1.A FE	6,999,227	101.2680	7,088,728	7,000,000	6,999,758		102			2.360	2.373	MON	7,342	165,200	09/12/2017	03/15/2029
34531F-AA-1	FORDR 2017-1 A SEQ			4	1.A FE	4,998,933	100.2730	5,013,626	5,000,000	4,999,767		143			2.620	2.637	MON	5,822	131,000	02/22/2017	08/15/2028
34532R-AA-4	FORDR 2018-1 A SEQ			4	1.A FE	4,998,245	105.3520	5,267,623	5,000,000	4,999,029		174			3.190	3.216	MON	7,089	159,500	01/23/2018	07/15/2031
36258N-AD-4	GM FINANCIAL SECURITIZED TERM SERIES 2020-1 CLASS A4			4	1.A FE	5,499,533	101.2910	5,571,000	5,500,000	5,499,750		134			1.900	1.910	MON	4,354	104,500	01/08/2020	03/17/2025
42770L-AA-1	HERO 2015-1A A SEQ			4	1.A FE	1,215,086	103.5680	1,259,009	1,215,636	1,215,414		26			3.840	3.874	MON	1,426	49,739	04/22/2015	09/21/2040
42771A-AA-4	HERO 2017-3A A1 SEQ			4	1.A FE	1,854,831	102.3240	1,898,576	1,855,459	1,854,933		33			3.190	3.217	MON	1,809	62,687	11/30/2017	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ			4	1.A FE	1,007,148	102.4590	1,032,047	1,007,279	1,007,184		17			3.280	3.305	MON	1,010	34,950	07/26/2017	09/20/2048
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A				1.A FE	7,698,801	98.4990	7,584,398	7,700,000	7,698,894		92			1.680	1.689	MON	2,156	63,243	06/24/2021	12/27/2027
43284B-AA-0	HGVT 2018-AA A SEQ			4	1.A FE	814,740	102.9050	838,668	814,995	814,827		31			3.540	3.575	MON	481	28,851	10/01/2018	02/25/2032
47788E-AD-0	JDOT 2018-B A4 SEQ			4	1.A FE	2,960,292	100.6610	2,980,672	2,961,088	2,960,972		198			3.230	3.260	MON	4,251	95,643	07/18/2018	06/16/2025
553896-AA-9	MVWOT 2017-1A A SEQ			4	1.A FE	1,454,487	101.0230	1,481,042	1,466,039	1,458,628		1,581			2.420	2.663	MON	1,084	35,478	07/20/2018	12/20/2034
55400D-AA-9	MVWOT SERIES 2019-2A CLASS A 144A			4	1.A FE	4,849,458	101.0680	4,983,846	4,931,205	4,862,866		8,364			2.220	2.670	MON	3,345	109,473	04/07/2020	10/20/2038
60700F-AJ-2	MMAF 2019-A A5 SEQ			4	1.A FE	7,999,550	103.9790	8,318,316	8,000,000	7,999,745		101			3.080	3.101	MON	14,373	246,400	03/19/2019	11/12/2041
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1				2.B PL	16,000,000	98.4410	15,750,570	16,000,000	16,000,000					3.750	3.749	JJ	280,000		07/13/2021	01/20/2032
62848B-AA-9	MVWOT 2018-1A A SEQ			4	1.A FE	2,321,162	102.8140	2,386,021	2,320,727	2,321,032		(56)			3.450	3.469	MON	2,446	80,065	07/18/2018	01/21/2036
637432-MS-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	4,012,770	112.7960	4,511,824	4,000,000	4,008,073		(645)			4.023	3.998	MN	26,820	160,920	06/10/2013	11/01/2032
637432-NN-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	13,472,325	106.1870	14,335,222	13,500,000	13,484,252		2,689			3.050	3.074	AO	75,488	411,750	04/18/2017	04/25/2027
63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A			4	1.A FE	1,397,110	99.5980	1,391,606	1,397,229	1,397,126		12			1.310	1.315	MON	814	19,727	11/03/2020	01/15/2069
63941K-AB-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-CA CLASS A2A 144A			4	1.A FE	6,486,100	100.8550	6,555,587	6,500,000	6,490,036		2,190			2.150	2.197	MON	6,211	139,750	03/10/2020	11/15/2068
63941L-AB-9	NAVSL 2019-BA A2A SEQ			4	1.A FE	1,793,720	103.0110	1,847,832	1,793,815	1,793,761		9			3.390	3.415	MON	2,703	60,810	03/12/2019	12/15/2059
63942B-AB-0	NAVIENT STUDENT LAON TRUST SERIES 2021-A CLASS B 144A				1.C FE	2,249,040	99.1040	2,229,836	2,250,000	2,249,127		87			2.240	2.255	MON	2,240	44,380	01/19/2021	05/15/2069
63942L-AB-8	NAVIENT STUDENT LOAN TRUST SERIES 2021-BA CLASS B 144A				1.C FE	9,499,522	100.5490	9,552,189	9,500,000	9,499,550		28			2.520	2.533	MON	10,640	172,900	03/16/2021	07/15/2069
67181D-AA-9	OAK STREET INVESTMENT GRADE SERIES 2020-1A CLASS A1 144A			4	1.A FE	7,848,552	99.0520	7,774,484	7,848,862	7,848,600		45			1.850	1.858	MON	4,437	132,701	11/06/2020	10/20/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A			4	1.A FE	4,991,053	100.1560	5,000,652	4,992,863	4,991,050		(3)			2.380	2.394	MON	3,631	3,631	11/19/2021	11/20/2051
67190A-AA-4	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A1 144A				1.A FE	4,879,463	97.8100	4,773,361	4,880,219	4,879,591		128			1.480	1.490	MON	2,207	64,804	01/20/2021	01/20/2051
67190A-AB-2	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A2 144A				1.A FE	1,951,824	97.4920	1,903,121	1,952,088	1,951,854		30			1.930	1.941	MON	1,151	33,803	01/20/2021	01/20/2051
68267B-AA-8	ONEMAIN FINANCIAL ISSUANCE T SERIES 2018-1A CLASS A 144A			4	1.A FE	76,282	100.0620	75,503	75,457	75,777		(248)			3.300	2.826	MON	118	2,490	06/25/2020	03/14/2029
68269B-AA-6	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2019-2A CLASS A 144A			4	1.A FE	202,172	105.2490	210,498	200,000	201,752		(279)			3.140	2.993	MON	297	6,280	06/25/2020	10/14/2036
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A			4	1.A FE	5,199,604	102.2610	5,317,559	5,200,000	5,199,690		63			3.840	3.872	MON	9,429	199,680	04/24/2020	05/14/2032
69335P-DP-7	PFS FINANCING CORP SERIES 2020-A CLASS A 144A			4	1.A FE	14,997,986	100.4060	15,060,926	15,000,000	14,999,000		674			1.270	1.278	MON	8,467	190,500	06/16/2020	06/16/2025
69363P-AB-6	PSNH 2018-1 A2 SEQ			4	1.A FE	3,619,629	106.7560	3,736,464	3,500,000	3,568,254		(19,318)			3.506	2.886	FA	51,129	122,710	04/05/2019	08/01/2028
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A				1.A FE	2,839,733	98.5390	2,798,664	2,840,160	2,839,744		11			2.060	2.070	MON	1,788	38,568	03/25/2021	11/20/2056
78448W-AB-1	SMB 2017-A A2A SEQ			4	1.A FE	1,623,168	101.5140	1,648,331	1,623,740	1,623,401		67			2.880	2.906	MON	2,078	46,764	01/31/2017	09/15/2034
78449K-AB-6	SMB 2016-C A2A SEQ			4	1.A FE	2,382,908	100.8930	2,435,590	2,414,037	2,401,078		2,811			2.340	2.598	MON	2,511	56,488	11/29/2016	09/15/2034
78449L-AB-4	SMB 2018-B A2A SEQ			4	1.A FE	6,349,953	103.9500	6,481,354	6,235,096	6,319,239		(13,538)			3.600	3.162	MON	9,976	224,463	10/16/2019	01/15/2037
78470R-AC-1	SOFI 2016-E A2B SEQ			4	1.A FE	503,776	100.4220	507,145	505,014	504,757		206			2.490	2.610	MON	210	12,575	05/18/2017	01/25/2036
82652M-AA-8	SRFC 2019-2A A SEQ			4	1.A FE	2,322,681	101.1180	2,349,275	2,323,309	2,322,850		72			2.590	2.610	MON	1,839	60,174	07/16/2019	05/20/2036
82652N-AA-6	SRFC SERIES 2019-3A CLASS A 144A			4	1.A FE	1,064,821	100.5870	1,071,085	1,064,839	1,064,819		(1)			2.340	2.351	MON	761	24,917	10/17/2019	07/15/2038
82653D-AA-7	SRFC 2018-2A A SEQ			4	1.A FE	2,169,563	102.2670	2,229,432	2,180,018	2,172,606		1,641			3.500	3.672	MON	2,331	76,300	03/18/2020	06/20/2035
82653G-AA-0	SRFC 2018-3A A SEQ			4	1.A FE	890,025	102.9240	920,600	894,442	891,213		630			3.690	3.875	MON	1,008	33,005	03/18/2020	09/20/2035
83189D-AB-6	SMB 2017-B A2A SEQ			4	1.A FE	1,099,231	101.8900	1,150,363	1,129,030	1,113,191		2,947			2.820	3.407	MON	1,415	31,839	04/13/2018	10/15/2035
83403Y-AB-0	SOFI 2017-B A2FX SEQ			4	1.A FE	1,242,475	101.0050	1,255,260	1,242,775	1,242,682		36			2.740	2.762	MON	568	34,052	03/22/2017	05/25/2040
83404F-AC-8	SOFI 2017-A A2B SEQ			4	1.A FE	586,656	100.7750	599,241	594,635	592,403		1,004			2.400	2.799	MON	238	14,271	10/03/2017	03/26/2040
83404K-AC-7	SOFI 2017-E A2B SEQ			4	1.A FE	1,348,311	101.0370	1,385,578	1,371,363	1,363,544		3,543			2.720	3.357	MON	622	37,301	04/13/2018	11/26/2040
83404L-AC-5	SOFI 2016-D A2B SEQ			4	1.A FE	698,253	101.0680	713,592	706,055	702,895		873			2.340	2.637	MON	275	16,522	10/03/2017	04/25/2033
83405D-AC-2	SOFI 2017-C A2B SEQ			4	1.A FE	210,284	100.9330	212,300	210,338	210,307		9			2.630	2.655	MON	92	5,532	05/19/2017	07/25/2040
83406E-AC-9	SOFI 2018-A A2B SEQ			4	1.A FE	2,911,150	101.3590	2,988,938	2,948,852	2,931,913		4,127			2.950	3.296	MON	1,450	86,991	04/13/2018	02/25/2042
85022W-AQ-7	SPRINGCASTLE SPV SERIES 2020-AA CLASS B 144A			4	1.A FE	9,022,000	100.6260	9,078,461	9,022,000	9,022,000					2.660	2.674	MON	4,000	239,985	11/10/2020	09/25/2037
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A				1.A FE	13,151,949	98.5410	13,112,439	13,306,650	13,153,931		1,982			2.120	2.495	MON	8,620	68,795	11/12/2021	06/20/2051
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A2 144A				1.A FE	2,991,146	103.6720	3,102,381	2,992,500	2,991,191		45			2.960	2.986	MON	2,707	42,075	05/19/2021	06/20/2051
863871-AM-1	NAVIENT SOLUTIONS INC SR UNSEC			4	2.B FE	5,556,531	98.2220	6,211,562	6,324,000	6,162,334		209,198			0.000	3.472	AO			01/17/2014	10/03/2022
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A3			4	1.A FE	1,690,753	100.4860	1,699,317	1,691,091	1,690,968		126			1.360	1.373	MON	1,022	22,999	04/20/2020	08/15/2024
89239R-AD-8	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A4			4	1.A FE	2,124,342	101.2460	2,151,467	2,125,000	2,124,646		187			1.660	1.675	MON	1,568	35,275	04/20/2020	09/15/2025
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS			1	1.D FE	11,388,039	105.4080	12,003,960	11,388,039	11,388,039					3.227	3.227	MN	47,978	367,492	05/06/2014	05/14/2026
90782J-AA-1	UNION PACIFIC RR 2015-1 PT CERTS			1	1.D FE	32,950,606	103.5840	34,131,434	32,950,606	32,950,606					2.695	2.695	MN	120,869	888,019	04/28/2015	05/12/2027
90783R-AA-2	UNP RR CO 2002 PASS TRST PT CERTS			1	1.D FE	120,167	103.5220	111,623	107,825	109,692		(2,739)			6.061	3.397	JJ	2,977	6,535	12/15/2010	01/17/2023
918286-AA-3	VSTNA 2018-A A SEQ			4	1.A FE	4,348,659	102.8770	4,403,397	4,280,272	4,332,323		(7,285)			3.560	3.217	MON	4,656	152,378	04/07/2020	02/20/2036
918288-AA-9	VSTNA 2017-A A SEQ			4	1.A FE	1,168,728	100.9630	1,180,220	1,168,966	1,168,819		28			2.330	2.347	MON	832	27,237	09/13/2017	03/20/2035
92348X-AA-3	VZOT 2018-A A1A SEQ			4	1.A FE	17,031	100.1580	17,058	17,032	17,032					3.230	3.252	MON	17	550	10/02/2018	04/20/2023
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A		D		1.A FE	2,500,000	99.5090	2,487,730	2,500,000	2,500,000					1.182	1.183	JAJO	5,990	15,391	03/16/2021	04/20/2034
64134J-AA-1	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS A 144A		D		1.A FE	1,750,000	100.1110	1,751,936	1,750,000	1,750,000					1.184	1.185	JAJO	4,488	13,186	01/27/2021	04/15/2033
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A		D		1.C FE	10,000,000	99.9500	9,995,035	10,000,000	10,000,000					1.774	1.778	JAJO	38,431	45,390	06/17/2021	07/15/2034
75973F-AA-9	RENEW 2018-1 A SEQ		D	4	1.A FE	2,155,220	103.9680	2,241,578	2,156,037	2,155,323		39			3.950	3.987	MON	2,602	89,885	06/12/2018	09/20/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						407,904,685	XXX	415,666,526	408,920,765	408,589,047		231,973			XXX	XXX	XXX	980,755	9,143,110	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,068,561,156	XXX	11,757,257,024	11,073,614,379	11,074,020,506		(329,812)	1,047,991		XXX	XXX	XXX	81,224,202	311,270,050	XXX	XXX
744320-AL-6	PRUDENTIAL FINANCIAL INC JR SUBORDINATED			1	2.B FE	8,725,000	102.2030	8,917,226	8,725,000	8,725,000					5.875	5.875	MS	150,930	512,594	08/06/2012	09/15/2042
744320-AM-4	PRUDENTIAL FINANCIAL INC JR SUBORDINATED			1	2.B FE	4,999,700	104.0510	5,202,542	5,000,000	5,000,012					5.625	5.625	JD	12,500	281,250	11/14/2012	06/15/2043
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						13,724,700	XXX	14,119,768	13,725,000	13,725,012					XXX	XXX	XXX	163,430	793,844	XXX	XXX
4899999. Total - Hybrid Securities						13,724,700	XXX	14,119,768	13,725,000	13,725,012					XXX	XXX	XXX	163,430	793,844	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						10,842,270,457	XXX	11,555,454,998	10,861,821,732	10,849,292,506		800,692	1,047,991		XXX	XXX	XXX	85,763,744	310,686,302	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						535,590,393	XXX	543,586,866	525,482,451	533,789,118		(713,486)			XXX	XXX	XXX	1,218,905	13,899,963	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						605,552,897	XXX	611,716,116	588,929,000	602,817,829		(1,252,659)			XXX	XXX	XXX	1,453,110	12,601,299	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						451,579,773	XXX	458,260,201	449,315,690	451,953,121		61,505			XXX	XXX	XXX	1,120,464	10,819,621	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						12,434,993,520	XXX	13,169,018,181	12,425,548,873	12,437,852,574		(1,103,948)	1,047,991		XXX	XXX	XXX	89,556,223	348,007,185	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1,849,630,902	1B ...$	318,726,396	1C ...$	331,182,765	1D ...$	734,284,447	1E ...$	1,077,054,312	1F ...$ 1,692,503,604 1G ...$ 1,622,867,216
1B	2A ...$	2,496,288,501	2B ...$	1,873,646,172	2C ...$	441,382,534					
1C	3A ...$		3B ...$		3C ...$						
1D	4A ...$		4B ...$		4C ...$						
1E	5A ...$	285,725	5B ...$		5C ...$						
1F	6 ...$										

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
313400-62-4	FEDERAL HOME LOAN MTGE CORP NEW MONEY			110,000.000	0.00	0.390	315,700	2.870	315,700	42,900				272,800			272,800		6. FE	12/31/2008
313586-75-2	FEDERAL NATIONAL MTGE ASSOCIAT NEW MONEY			321,798.000	0.00	0.435	1,004,010	3.120	1,004,010	139,982				864,028			864,028		6. FE	09/30/2010
37959E-30-0	GLOBE LIFE INC			336,000.000	25.00	0.000	8,702,400	25.900	8,702,400	8,400,000		179,492		302,400			302,400		2.B FE	06/09/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							10,022,110	XXX	10,022,110	8,582,882		179,492		1,439,228			1,439,228		XXX	XXX
8999999 - Total Preferred Stocks							10,022,110	XXX	10,022,110	8,582,882		179,492		1,439,228			1,439,228		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ...$		1C ...$		1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$		2B ...$	8,702,400	2C ...$					
1C	3A ...$		3B ...$		3C ...$					
1D	4A ...$		4B ...$		4C ...$					
1E	5A ...$		5B ...$		5C ...$					
1F	6 .....$	1,319,710								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9799999 - Total Common Stocks						XXX										XXX	XXX
9899999 - Total Preferred and Common Stocks					10,022,110	XXX	10,022,110	8,582,882		179,492		1,439,228		1,439,228		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
302155-BA-3	EXP IMP IMB 2.628% 11/12/26		08/17/2021	Tax Free Exchange		4,541,555	4,541,555	1,658
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		12/01/2021	Interest Capitalization		262,705	262,705	
0599999. Subtotal - Bonds - U.S. Governments						4,804,260	4,804,260	1,658
833086-DJ-7	SNOHOMISH CNTY WA SERIES B 2.150% 12/01/34		11/10/2021	WELLS FARGO		5,115,000	5,115,000	
833086-DK-4	SNOHOMISH CNTY WA SERIES B 2.250% 12/01/35		11/10/2021	WELLS FARGO		5,225,000	5,225,000	
84055Q-HB-9	S TX CMNTY CLG DIST 2.459% 08/15/34		10/15/2021	U.S. BANCORP LIBRA		1,685,000	1,685,000	
960895-ZB-9	WESTMORELAND CNTY PA 2.011% 08/15/30		07/15/2021	BOENNING & SCATTERGOOD INC.		3,045,000	3,045,000	
960895-ZC-7	WESTMORELAND CNTY PA 2.111% 08/15/31		07/15/2021	BOENNING & SCATTERGOOD INC.		3,680,000	3,680,000	
960895-ZD-5	WESTMORELAND CNTY PA 2.261% 08/15/32		07/15/2021	BOENNING & SCATTERGOOD INC.		5,045,000	5,045,000	
960895-ZE-3	WESTMORELAND CNTY PA 2.461% 08/15/33		07/15/2021	BOENNING & SCATTERGOOD INC.		5,225,000	5,225,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						29,020,000	29,020,000	
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R SERIES E 3.267% 01/01/45		10/22/2021	U.S. BANCORP LIBRA		7,818,105	7,750,000	
160130-BW-9	CHARLESTON CNTY SC SPL SOURCE 2.472% 12/01/34		11/05/2021	WELLS FARGO		4,990,000	4,990,000	
249182-PS-9	DENVER CITY & CNTY CO ARPT REV SERIES C 2.237% 11/15/30		06/10/2021	MORGAN STANLEY & CO. INC.		13,569,381	13,325,000	24,012
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		10/15/2021	WELLS FARGO		7,831,051	7,366,068	11,663
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		12/01/2021	Interest Capitalization		36,876	36,876	
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		12/01/2021	Interest Capitalization		414,485	414,485	
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		12/01/2021	Interest Capitalization		516,000	516,000	
3137BN-ED-2	FHR 4565 DZ Z SEQ 3.000% 03/15/46		12/01/2021	Interest Capitalization		176,325	176,325	
3137BP-Q2-8	FHR 4579 GZ Z SEQ 3.000% 05/15/46		12/01/2021	Interest Capitalization		371,064	371,064	
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		12/01/2021	Interest Capitalization		174,875	174,875	
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		12/01/2021	Interest Capitalization		159,676	159,676	
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		12/01/2021	Interest Capitalization		460,723	460,723	
416498-EX-7	HARTFORD CNTY CT MET DIST CLEA SERIES B 2.952% 11/01/42		10/21/2021	SIEBERT BRANDFORD SHANK LLC		1,485,000	1,485,000	
45506E-CW-1	INDIANA ST FIN AUTH REVENUE SERIES A 2.366% 03/01/31		10/15/2021	JP MORGAN SECURITIES		1,800,000	1,800,000	
45506E-CX-9	INDIANA ST FIN AUTH REVENUE SERIES A 2.496% 03/01/32		10/15/2021	JP MORGAN SECURITIES		3,195,000	3,195,000	
45506E-CY-7	INDIANA ST FIN AUTH REVENUE SERIES A 2.596% 03/01/33		10/15/2021	JP MORGAN SECURITIES		3,000,000	3,000,000	
45506E-CZ-4	INDIANA ST FIN AUTH REVENUE SERIES A 2.666% 03/01/34		10/15/2021	JP MORGAN SECURITIES		5,735,000	5,735,000	
45506E-DG-5	INDIANA ST FIN AUTH REVENUE SERIES A 3.313% 03/01/51		10/15/2021	JP MORGAN SECURITIES		9,655,000	9,655,000	
576000-B5-1	MASSACHUSETTS ST SCH BLDG AUTH SERIES A 2.250% 02/15/34		09/15/2021	JP MORGAN SECURITIES		20,872,789	20,745,000	
592098-Z4-2	MET GOVT NASHVILLE & DAVIDSON SERIES B 2.942% 07/01/43		10/07/2021	U.S. BANCORP LIBRA		555,000	555,000	
61212L-TE-9	MONTANA ST BRD OF RGTS HGR EDU SERIES H 2.058% 11/15/32		09/22/2021	WELLS FARGO		800,000	800,000	
61212L-TF-6	MONTANA ST BRD OF RGTS HGR EDU SERIES H 2.223% 11/15/33		09/22/2021	WELLS FARGO		1,500,000	1,500,000	
61212L-TG-4	MONTANA ST BRD OF RGTS HGR EDU SERIES H 2.323% 11/15/34		09/22/2021	WELLS FARGO		1,500,000	1,500,000	
64990F-E3-4	NEW YORK ST DORM AUTH ST PERSO SERIES C 2.252% 03/15/32		06/16/2021	JEFFERIES & CO. INC.		40,000,000	40,000,000	
65000B-GA-0	SMRC LLC 2.973% 07/01/44		10/29/2021	MORGAN STANLEY & CO. INC.		2,045,000	2,045,000	
70869P-MW-4	PENNSYLVANIA ST ECON DEV FING 2.382% 06/15/31		04/13/2021	BARCLAYS BANK PLC		18,115,000	18,115,000	
70869P-MX-2	PENNSYLVANIA ST ECON DEV FING 2.502% 06/15/32		04/13/2021	BARCLAYS BANK PLC		20,315,000	20,315,000	
759136-VH-4	REGL TRANSPRTN DIST CO SALES T 1.967% 11/01/32		02/19/2021	GOLDMAN SACHS & COMPANY		10,000,000	10,000,000	
759136-VN-1	REGL TRANSPRTN DIST CO SALES T SERIES A 2.387% 11/01/37		02/19/2021	GOLDMAN SACHS & COMPANY		8,400,000	8,400,000	
76913D-GJ-0	RIVERSIDE CNTY CA INFRASTRUCTU SERIES B 3.185% 11/01/41		09/29/2021	LOOP CAPITAL MARKET L.L.C.		2,475,000	2,475,000	
917567-GH-6	UTAH ST TRANSIT AUTH SALES TAX 2.439% 12/15/33		10/20/2021	WELLS FARGO		5,000,000	5,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						192,966,350	192,061,092	35,675
00108W-AN-0	AEP TEXAS INC 3.450% 05/15/51		05/04/2021	SCOTIA CAPITAL INC		2,816,582	2,825,000	
00507V-AP-4	ACTIVISION BLIZZARD 1.350% 09/15/30		08/05/2021	No Broker		14,235,043	15,000,000	79,313
00507V-AQ-2	ACTIVISION BLIZZARD 2.500% 09/15/50		05/11/2021	BNP PARIBAS		4,237,450	5,000,000	20,139
008513-AB-9	AGREE LP 2.000% 06/15/28		05/06/2021	Various		10,381,043	10,450,000	
008513-AC-7	AGREE LP 2.600% 06/15/33		05/05/2021	WELLS FARGO		9,913,600	10,000,000	
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050% 05/15/30		08/05/2021	No Broker		10,352,001	10,000,000	46,125
020002-BJ-9	ALLSTATE CORP 1.450% 12/15/30		08/05/2021	No Broker		14,572,206	15,000,000	30,813
02209S-BL-6	ALTRIA GROUP INC 2.450% 02/04/32		02/01/2021	CREDIT SUISSE SECURITIES US LL		3,970,826	3,975,000	
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/31		06/16/2021	BARCLAYS BANK PLC		6,084,660	6,000,000	10,312
023608-AJ-1	AMEREN CORP 3.500% 01/15/31		08/05/2021	No Broker		11,116,453	10,000,000	20,417
023608-AK-8	AMEREN CORP 1.750% 03/15/28		02/24/2021	BARCLAYS BANK PLC		14,986,200	15,000,000	
02666T-AC-1	AMERICAN HOMES 4 RENT 2.375% 07/15/31		08/05/2021	No Broker		10,138,411	10,000,000	18,472
03040W-AY-1	AMERICAN WATER CAPITAL C 2.300% 06/01/31		05/10/2021	JP MORGAN SECURITIES		4,984,800	5,000,000	
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A 2.805% 03/11/31		03/30/2021	Various		10,047,442	10,125,000	10,908
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833% 03/11/51		03/08/2021	JP MORGAN SECURITIES		2,000,000	2,000,000	
031162-CW-8	AMGEN INC 2.300% 02/25/31		08/05/2021	No Broker		5,146,850	5,000,000	51,431
036752-AN-3	ANTHEM INC 2.250% 05/15/30		08/05/2021	No Broker		5,126,615	5,000,000	25,313
037833-DY-3	APPLE INC 1.250% 08/20/30		08/05/2021	No Broker		9,680,722	10,000,000	57,639
039482-AB-0	ARCHER DANIELS MIDLAND C 3.250% 03/27/30		03/18/2021	SUSQUEHANA FINANCIAL GROUP LL		10,683,800	10,000,000	157,986
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250% 05/28/31		05/25/2021	JP MORGAN SECURITIES		1,098,625	1,100,000	
048303-CJ-8	ATLANTIC CITY ELECTRIC 2.300% 03/15/31		03/03/2021	SCOTIA CAPITAL INC		3,473,124	3,475,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
05348E-BG-3	AVALONBAY COMMUNITES SERIES MTN 2.300% 03/01/30		08/05/2021	No Broker		10,373,024	10,000,000	99,028
05377R-EH-3	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS A 144A 0.000% 08/20/27		05/11/2021	JP MORGAN SECURITIES		4,998,298	5,000,000	
05607T-AA-0	BXP TRUST SERIES 2021-601L CLASS A 144A 2.618% 01/15/44		12/17/2021	WELLS FARGO		2,574,885	2,500,000	5,091
05607T-AG-7	BXP TRUST SERIES 2021-601L CLASS C 144A 2.775% 01/15/44		12/17/2021	WELLS FARGO		7,299,778	7,500,000	16,190
06406R-AR-8	BANK OF NY MELLON CORP SERIES MTN 1.650% 01/28/31		08/05/2021	No Broker		19,997,309	20,000,000	7,333
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4 2.036% 02/15/54		01/28/2021	WELLS FARGO		5,149,620	5,000,000	2,828
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS 2.211% 02/15/54		01/28/2021	WELLS FARGO		5,149,770	5,000,000	3,071
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B 2.383% 02/15/54		01/28/2021	WELLS FARGO		2,574,850	2,500,000	1,655
06654D-AF-4	BANNER HEALTH 2.480% 01/01/32		10/22/2021	MORGAN STANLEY & CO. INC.		9,018,300	9,000,000	
075887-CL-1	BECTON DICKINSON AND CO 1.957% 02/11/31		02/08/2021	MORGAN STANLEY & CO. INC.		10,000,000	10,000,000	
075887-CL-1	BECTON DICKINSON AND CO 1.957% 02/11/31		08/05/2021	No Broker		9,900,577	10,000,000	95,132
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5 2.070% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		5,149,681	5,000,000	4,888
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS 2.274% 02/15/54		03/16/2021	Various		9,632,841	9,625,000	10,336
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B 2.095% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		2,499,839	2,500,000	2,473
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C 2.563% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		1,249,948	1,250,000	1,513
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.780% 03/15/54		03/04/2021	JP MORGAN SECURITIES		12,359,896	12,000,000	21,310
08163J-AJ-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B29 CLASS AS 2.612% 09/15/54		09/17/2021	GOLDMAN SACHS & COMPANY		19,611,105	19,040,000	40,061
08163K-BJ-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B30 CLASS AM 144A 2.779% 11/15/54		10/29/2021	DEUTSCHE BANK SECURITIES INCOR		15,449,946	15,000,000	17,369
08163M-AE-7	BENCHMARK MORTGAGE TRUST SERIES 2021-B31 CLASS A5 2.669% 12/15/54		12/08/2021	CITIGROUP GLOBAL MARKETS INC		15,448,908	15,000,000	23,354
08163M-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B31 CLASS AS 144A 2.892% 12/15/54		12/08/2021	CITIGROUP GLOBAL MARKETS INC		10,299,808	10,000,000	16,870
08661U-AA-4	BETH ISRAEL LAHEY HEALTH SERIES L 2.220% 07/01/28		11/02/2021	GOLDMAN SACHS & COMPANY		7,000,000	7,000,000	
09247X-AR-2	BLACKROCK INC 1.900% 01/28/31		08/05/2021	No Broker		22,919,407	22,500,000	9,500
101137-BA-4	BOSTON SCIENTIFIC CORP 2.650% 06/01/30		08/05/2021	No Broker		10,512,305	10,000,000	47,847
11120V-AK-9	BRIXMOR OPERATING PART 2.250% 04/01/28		03/02/2021	JP MORGAN SECURITIES		1,023,124	1,025,000	
11120V-AK-9	BRIXMOR OPERATING PART 2.250% 04/01/28		08/05/2021	No Broker		10,261,246	10,000,000	94,375
11135F-BP-5	BROADCOM INC SERIES 144A 3.137% 11/15/35		09/24/2021	Taxable Exchange		5,021,946	5,046,000	
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TR SERIES 2021-CX2 CLASS C 144A 2.771% 11/10/46		10/22/2021	DEUTSCHE BANK SECURITIES INCOR		14,254,627	14,500,000	8,929
125523-CM-0	CIGNA CORP NEW GLBL NT 2.375% 03/15/31		08/05/2021	No Broker		10,288,570	10,000,000	100,938
12575A-AA-5	CMFT NET LEASE MASTER ISSUER SERIES 2021-1 CLASS A1 144A 2.090% 07/20/51		07/22/2021	CREDIT SUISSE SECURITIES US LL		6,689,745	6,690,523	
127097-AE-3	COTERRA ENERGY INC SERIES 144A 3.900% 05/15/27		09/21/2021	Tax Free Exchange		1,972,050	1,975,000	30,382
133131-AZ-5	CAMDEN PROPERTY TRUST 2.800% 05/15/30		08/05/2021	No Broker		5,384,927	5,000,000	31,500
134429-BJ-7	CAMPBELL SOUP CO 2.375% 04/24/30		08/05/2021	No Broker		10,260,929	10,000,000	67,292
14215G-AA-4	CARILION CLINIC OBLIGATE SERIES 2021 3.147% 07/01/51		10/20/2021	GOLDMAN SACHS & COMPANY		5,880,000	5,880,000	
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI 2.700% 02/15/31		10/07/2021	BNP PARIBAS		5,120,200	5,000,000	21,375
15189T-BA-4	CENTERPOINT ENERGY INC 1.450% 06/01/26		08/05/2021	No Broker		5,051,438	5,000,000	16,715
15189T-BB-2	CENTERPOINT ENERGY INC 2.650% 06/01/31		08/05/2021	No Broker		10,409,588	10,000,000	61,097
17136M-AA-0	CHURCH & DWIGHT CO INC 2.300% 12/15/31		12/01/2021	BANK OF AMERICA		1,247,438	1,250,000	
189054-AX-7	CLOROX COMPANY 1.800% 05/15/30		08/05/2021	No Broker		4,996,142	5,000,000	20,250
21036P-BF-4	CONSTELLATION BRANDS INC 2.875% 05/01/30		08/05/2021	No Broker		10,649,504	10,000,000	75,868
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A 3.228% 05/10/41		04/13/2021	BANK OF AMERICA		10,299,380	10,000,000	17,037
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A 3.530% 05/10/41		04/13/2021	BANK OF AMERICA		10,299,220	10,000,000	18,631
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A 2.450% 03/02/31		02/25/2021	BANK OF AMERICA		9,996,500	10,000,000	
233853-AH-3	DAIMLER TRUCKS FINAN NA SERIES 144A 2.500% 12/14/31		12/02/2021	JP MORGAN SECURITIES		992,640	1,000,000	
25746U-DJ-5	DOMINION ENERGY INC SERIES A 1.450% 04/15/26		03/24/2021	SUNTRUST CAPITAL MARKETS		9,995,600	10,000,000	
26441Y-BC-0	DUKE REALTY LP 2.875% 11/15/29		06/02/2021	BANK OF AMERICA		7,113,055	6,820,000	10,348
26444B-AB-0	DUKE ENERGY PROGRESS NC SERIES A-2 2.387% 07/01/37		11/17/2021	Various		14,999,741	15,000,000	
26884A-BM-4	ERP OPERATING LP 2.500% 02/15/30		06/02/2021	MIZUHO SECURITIES USA INC.		3,520,553	3,450,000	26,115
26884A-BM-4	ERP OPERATING LP 2.500% 02/15/30		08/05/2021	No Broker		10,526,455	10,000,000	118,750
276480-AE-0	EASTERN GAS TRAN SERIES 144A 4.800% 11/01/43		06/24/2021	Taxable Exchange		9,092,045	7,700,000	72,893
29364G-AN-3	ENTERGY CORP 1.900% 06/15/28		08/05/2021	No Broker		5,076,576	5,000,000	39,847
29364G-AP-8	ENTERGY CORP 2.400% 06/15/31		03/02/2021	CITIGROUP GLOBAL MARKETS INC		6,202,250	6,250,000	
29364W-BE-7	ENTERGY LOUISIANA LLC 1.600% 12/15/30		01/28/2021	CITIGROUP GLOBAL MARKETS INC		14,984,850	15,000,000	52,000
29365T-AJ-3	ENTERGY TEXAS INC 3.550% 09/30/49		01/14/2021	BARCLAYS BANK PLC		11,132,700	10,000,000	107,486
29366M-AB-4	ENTERGY ARKANSAS LLC 2.650% 06/15/51		01/07/2021	BARCLAYS BANK PLC		5,351,555	5,500,000	10,526
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		05/05/2021	SUNTRUST CAPITAL MARKETS		1,939,920	2,000,000	13,378
29449W-AB-3	EQUITABLE FINANCIAL LIFE SERIES 144A 1.400% 08/27/27		08/05/2021	No Broker		10,001,868	10,000,000	61,833
29717P-AW-7	ESSEX PORTFOLIO LP 1.650% 01/15/31		02/22/2021	WELLS FARGO		2,510,826	2,629,000	4,699
30225V-AF-4	EXTRA SPACE STORAGE LP 2.550% 06/01/31		05/05/2021	JP MORGAN SECURITIES		6,540,110	6,550,000	
30225V-AF-4	EXTRA SPACE STORAGE LP 2.550% 06/01/31		08/05/2021	No Broker		5,120,413	5,000,000	30,104
31620M-BR-6	FIDELITY NATL INFO SERV 1.150% 03/01/26		02/23/2021	JP MORGAN SECURITIES		9,985,000	10,000,000	
31620M-BS-4	FIDELITY NATL INFO SERV 1.650% 03/01/28		08/05/2021	No Broker		20,102,775	20,000,000	141,167
31620M-BT-2	FIDELITY NATL INFO SERV 2.250% 03/01/31		11/03/2021	Various		10,353,500	10,475,000	20,000
31620R-AK-1	FIDELITY NATL FINANCIAL 2.450% 03/15/31		10/06/2021	SUNTRUST CAPITAL MARKETS		2,991,930	3,000,000	4,696
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A 2.850% 05/15/30		05/24/2021	RBC DAIN RAUSCHER INC.		8,173,656	7,850,000	6,836
36263U-AN-9	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS A5 2.618% 12/15/54		12/16/2021	GOLDMAN SACHS & COMPANY		15,449,960	15,000,000	24,001

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS 2.871% 12/15/54		12/16/2021	GOLDMAN SACHS & COMPANY		10,299,912	10,000,000	17,546
363576-AB-5	ARTHUR J GALLAGHER & CO 3.500% 05/20/51		05/13/2021	BANK OF AMERICA		12,820,338	12,975,000	
370334-CL-6	GENERAL MILLS INC 2.875% 04/15/30		08/05/2021	No Broker		10,761,483	10,000,000	88,646
37045X-DH-6	GENERAL MOTORS FINL CO 2.400% 04/10/28		04/06/2021	CITIGROUP GLOBAL MARKETS INC		9,989,100	10,000,000	
37940X-AE-2	GLOBAL PAYMENTS INC 1.200% 03/01/26		02/19/2021	JP MORGAN SECURITIES		6,993,560	7,000,000	
38141G-XS-8	GOLDMAN SACHS GROUP INC 0.855% 02/12/26		02/10/2021	GOLDMAN SACHS & COMPANY		1,600,000	1,600,000	
38141G-YB-4	GOLDMAN SACHS GROUP INC 2.615% 04/22/32		04/15/2021	GOLDMAN SACHS & COMPANY		6,875,000	6,875,000	
40139L-BA-0	GUARDIAN LIFE GLOB FUND SERIES 144A 1.250% 11/19/27		08/05/2021	No Broker		24,686,487	25,000,000	66,840
421946-AM-6	HEALTHCARE REALTY TRUST 2.050% 03/15/31		08/05/2021	No Broker		4,953,139	5,000,000	40,146
42250P-AB-9	HEALTHPEAK PROPERTIES 2.875% 01/15/31		08/05/2021	No Broker		5,340,045	5,000,000	8,385
42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A 1.680% 12/27/27		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		7,698,801	7,700,000	
431116-AD-4	HIGHMARK INC SERIES 144A 1.450% 05/10/26		05/05/2021	BANK OF AMERICA		4,993,300	5,000,000	
446150-AS-3	HUNTINGTON BANCSHARES 2.550% 02/04/30		08/05/2021	No Broker		15,902,206	15,000,000	2,125
458140-BH-2	INTEL CORP 2.450% 11/15/29		08/05/2021	No Broker		10,535,521	10,000,000	55,125
45866F-AK-0	INTERCONTINENTALEXCHANGE 2.100% 06/15/30		08/05/2021	No Broker		20,176,300	20,000,000	59,500
459200-KJ-9	IBM CORP 1.950% 05/15/30		08/05/2021	No Broker		5,042,629	5,000,000	21,938
460690-BT-6	INTERPUBLIC GROUP COS 2.400% 03/01/31		02/23/2021	CITIGROUP GLOBAL MARKETS INC		9,983,200	10,000,000	
460690-BT-6	INTERPUBLIC GROUP COS 2.400% 03/01/31		08/05/2021	No Broker		10,228,139	10,000,000	107,333
502431-AN-9	L3HARRIS TECH INC 1.800% 01/15/31		08/05/2021	No Broker		4,898,925	5,000,000	5,250
50540R-AX-0	LABORATORY CORP OF AMER 1.550% 06/01/26		05/12/2021	BANK OF AMERICA		9,993,300	10,000,000	
50540R-AY-8	LABORATORY CORP OF AMER 2.700% 06/01/31		08/05/2021	No Broker		5,207,825	5,000,000	26,250
512807-AV-0	LAM RESEARCH CORP 1.900% 06/15/30		08/05/2021	No Broker		15,283,658	15,000,000	40,375
548661-DY-0	LOWE'S COS INC 1.700% 10/15/30		08/05/2021	No Broker		4,887,089	5,000,000	26,208
548661-EA-1	LOWE S COS INC 2.625% 04/01/31		03/29/2021	CITIGROUP GLOBAL MARKETS INC		7,999,280	8,000,000	
565130-AA-9	MAPLE GROVE FUNDING TR I SERIES 144A 4.161% 08/15/51		10/07/2021	CREDIT SUISSE SECURITIES US LL		7,250,000	7,250,000	
571748-BN-1	MARSH & MCLENNAN COS INC 2.250% 11/15/30		08/05/2021	No Broker		15,428,285	15,000,000	75,938
574599-BQ-8	MASCO CORP 2.000% 02/15/31		02/18/2021	DEUTSCHE BANK SECURITIES INCOR		5,509,319	5,550,000	
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 1.550% 10/09/30		02/01/2021	WELLS FARGO		4,948,300	5,000,000	24,542
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 2.150% 03/09/31		03/04/2021	JP MORGAN SECURITIES		9,985,700	10,000,000	
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 2.150% 03/09/31		08/05/2021	No Broker		20,653,170	20,000,000	175,583
57636Q-AS-3	MASTERCARD INC 1.900% 03/15/31		03/02/2021	BANK OF AMERICA		3,096,032	3,100,000	
57636Q-AS-3	MASTERCARD INC 1.900% 03/15/31		08/05/2021	No Broker		25,697,479	25,000,000	200,556
57636Q-AT-1	MASTERCARD INC 2.950% 03/15/51		03/02/2021	U.S. BANCORP INVESTMENTS INC		4,209,753	4,250,000	
579780-AR-8	MCCORMICK & CO 0.900% 02/15/26		02/08/2021	BANK OF AMERICA		9,350,250	9,375,000	
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		06/15/2021	BANK OF AMERICA		19,323,529	19,825,000	68,090
58013M-FM-1	MCDONALD S CORP SERIES MTN 2.125% 03/01/30		08/05/2021	No Broker		5,138,770	5,000,000	45,747
59217G-GU-7	MET LIFE GLOB FUNDING I SERIES 144A 1.550% 01/07/31		08/05/2021	No Broker		9,794,321	10,000,000	12,486
59523U-AS-6	MID AMERICA APARTMENTS 1.700% 02/15/31		08/05/2021	No Broker		4,850,334	5,000,000	40,375
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1 3.750% 01/20/32		07/13/2021	HSBC SECURITIES USA INC		16,000,000	16,000,000	
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS AS 2.951% 04/15/31		04/29/2021	MORGAN STANLEY & CO. INC.		7,724,920	7,500,000	6,148
61772B-AB-9	MORGAN STANLEY 1.593% 05/04/27		12/01/2021	MORGAN STANLEY & CO. INC.		9,925,000	9,925,000	
61772T-BQ-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L7 CLASS AS 2.767% 09/15/31		09/30/2021	Various		8,651,757	8,400,000	7,748
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750% 05/24/31		05/10/2021	BANK OF AMERICA		11,275,000	11,275,000	
637417-AN-6	NATIONAL RETAIL PROP INC 2.500% 04/15/30		01/21/2021	Various		9,789,414	9,495,000	65,938
637417-AN-6	NATIONAL RETAIL PROP INC 2.500% 04/15/30		08/05/2021	No Broker		5,181,968	5,000,000	38,542
637432-NX-9	NATIONAL RURAL UTIL COOP SERIES MTN 1.650% 06/15/31		08/05/2021	No Broker		4,863,584	5,000,000	11,688
63743H-EW-8	NATIONAL RURAL UTIL COOP 1.000% 06/15/26		12/01/2021	JP MORGAN SECURITIES		9,974,300	10,000,000	
63942B-AB-0	NAVIENT STUDENT LAON TRUST SERIES 2021-A CLASS B 144A 2.240% 05/15/69		01/19/2021	BARCLAYS BANK PLC		2,249,040	2,250,000	
63942L-AB-8	NAVIENT STUDENT LOAN TRUST SERIES 2021-BA CLASS B 144A 2.520% 07/15/69		03/16/2021	RBC DAIN RAUSCHER INC.		9,499,522	9,500,000	
64952W-DS-9	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.200% 08/07/30		08/05/2021	No Broker		19,245,244	20,000,000	119,333
64952W-ED-1	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.150% 06/09/26		06/02/2021	JP MORGAN SECURITIES		14,985,450	15,000,000	
655844-CL-0	NORFOLK SOUTHERN CORP 2.900% 08/25/51		08/16/2021	CITIGROUP GLOBAL MARKETS INC		5,952,360	6,000,000	
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.625% 09/30/59		03/03/2021	CITIGROUP GLOBAL MARKETS INC		7,259,910	7,000,000	109,253
66815L-2D-0	NORTHWESTERN MUTUAL GLBL SERIES 144A 1.700% 06/01/28		12/01/2021	CITIGROUP GLOBAL MARKETS INC		11,988,960	12,000,000	
66815L-2D-0	NORTHWESTERN MUTUAL GLBL SERIES 144A 1.700% 06/01/28		08/05/2021	No Broker		15,326,462	15,000,000	46,042
67103H-AK-3	O REILLY AUTOMOTIVE INC 1.750% 03/15/31		08/05/2021	No Broker		4,888,114	5,000,000	34,271
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		11/19/2021	CREDIT SUISSE SECURITIES US LL		4,991,053	4,992,863	
67190A-AA-4	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A1 144A 1.480% 01/20/51		01/20/2021	CREDIT SUISSE SECURITIES US LL		4,879,463	4,880,219	
67190A-AB-2	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A2 144A 1.930% 01/20/51		01/20/2021	CREDIT SUISSE SECURITIES US LL		1,951,824	1,952,088	
676477-AC-6	OCEANVIEW MORTGAGE LOAN TRUST 2.531% 05/28/50		07/12/2021	WELLS FARGO		5,140,410	5,052,000	4,617
681919-BB-1	OMNICOM GROUP INC 2.450% 04/30/30		08/05/2021	No Broker		10,324,775	10,000,000	65,333
68233J-CB-8	ONCOR ELECTRIC DELIVERY SERIES 144A 2.700% 11/15/51		11/10/2021	RBC DAIN RAUSCHER INC.		2,721,692	2,775,000	
686514-AM-2	ORLANDO HEALTH OBL GRP 2.891% 10/01/35		06/15/2021	MORGAN STANLEY & CO. INC.		5,550,945	5,390,000	32,896
68902V-AJ-6	OTIS WORLDWIDE CORP SERIES WI 2.293% 04/05/27		08/05/2021	No Broker		5,251,605	5,000,000	38,535
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI 2.565% 02/15/30		08/05/2021	No Broker		5,274,153	5,000,000	60,919

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
693304-BA-4	PECO ENERGY CO 3.050% 03/15/51		03/01/2021	SMBC NIKKO SECURITIES AMERICA		2,422,139	2,425,000	
693650-AL-7	PSMC TRUST SERIES 2021-1 CLASS A11 144A 2.500% 03/25/51		06/22/2021	WELLS FARGO		10,330,269	10,087,537	16,112
69376C-AC-8	PSMC TRUST SERIES 2021-2 CLASS A3 144A 2.500% 05/25/51		06/09/2021	WELLS FARGO		20,126,200	19,551,864	19,009
694476-AE-2	PACIFIC LIFECORP SERIES 144A 3.350% 09/15/50		01/20/2021	WELLS FARGO		12,079,100	11,000,000	129,999
6944PL-2D-0	PACIFIC LIFE GF II SERIES 144A 1.450% 01/20/28		08/05/2021	No Broker		19,993,301	20,000,000	12,889
6944PL-2E-8	PACIFIC LIFE GF II SERIES 144A 1.375% 04/14/26		04/07/2021	JP MORGAN SECURITIES		9,994,700	10,000,000	
71710T-AB-4	PG&E ENERGY RECOVERY FND SERIES A 2 2.280% 01/15/36		11/04/2021	GOLDMAN SACHS & COMPANY		14,999,547	15,000,000	
723787-AQ-0	PIONEER NATURAL RESOURCE 1.900% 08/15/30		01/19/2021	Various		16,754,029	17,000,000	143,556
723787-AR-8	PIONEER NATURAL RESOURCE 2.150% 01/15/31		01/14/2021	BANK OF AMERICA		7,480,650	7,500,000	
74256L-BG-3	PRINCIPAL LFE GLB FND II SERIES 144A 2.500% 09/16/29		08/05/2021	No Broker		10,653,913	10,000,000	97,222
74368C-BC-7	PROTECTIVE LIFE GLOBAL SERIES 144A 1.618% 04/15/26		04/05/2021	CITIGROUP GLOBAL MARKETS INC		15,000,000	15,000,000	
744448-CV-1	PUBLIC SERVICE COLORADO 1.875% 06/15/31		02/23/2021	Various		11,261,462	11,325,000	
744538-AE-9	PUB SVC NEW HAMP SERIES V 2.200% 06/15/31		06/01/2021	MIZUHO SECURITIES USA INC.		9,272,658	9,300,000	
744573-AU-0	PUBLIC SERVICE ENTERPRIS 2.450% 11/15/31		11/04/2021	JP MORGAN SECURITIES		9,981,400	10,000,000	
759351-AP-4	REINSURANCE GRP OF AMER 3.150% 06/15/30		08/05/2021	No Broker		16,274,285	15,000,000	66,938
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		03/25/2021	NATIXIS SECURITIES AMERICAS LL		2,839,733	2,840,160	
760759-AX-8	REPUBLIC SERVICES INC 1.450% 02/15/31		08/05/2021	No Broker		9,619,795	10,000,000	68,875
76209P-AA-1	RGA GLOBAL FUNDING SERIES 144A 2.000% 11/30/26		11/22/2021	WELLS FARGO		6,696,851	6,700,000	
78433L-AB-2	SCE RECOVERY FUNDING LLC SERIES A-2 1.942% 05/15/38		02/17/2021	BARCLAYS BANK PLC		9,999,697	10,000,000	
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A 2.585% 07/15/41		06/15/2021	WELLS FARGO		88,904,381	86,315,000	142,574
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A 2.707% 07/15/41		06/15/2021	WELLS FARGO		11,329,997	11,000,000	19,023
784860-AH-4	SVB FINANCIAL GROUP 2.100% 05/15/28		05/07/2021	Various		15,005,394	15,000,000	
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A 3.350% 04/16/31		04/13/2021	BANK OF AMERICA		7,981,760	8,000,000	
808513-BP-9	CHARLES SCHWAB CORP 2.000% 03/20/28		08/05/2021	No Broker		15,562,973	15,000,000	115,000
808513-BR-5	CHARLES SCHWAB CORP 1.150% 05/13/26		05/11/2021	CREDIT SUISSE SECURITIES US LL		9,976,800	10,000,000	
808513-BS-3	CHARLES SCHWAB CORP 2.300% 05/13/31		05/11/2021	CREDIT SUISSE SECURITIES US LL		9,980,500	10,000,000	
832696-AS-7	JM SMUCKER CO 2.375% 03/15/30		08/05/2021	No Broker		10,374,564	10,000,000	93,021
843646-AW-0	SOUTHERN POWER CO 0.900% 01/15/26		01/05/2021	JP MORGAN SECURITIES		9,352,031	9,375,000	
855244-AW-9	STARBUCKS CORP 2.250% 03/12/30		08/05/2021	No Broker		10,256,074	10,000,000	90,000
857477-BP-7	STATE STREET CORP 2.200% 03/03/31		02/26/2021	BANK OF AMERICA		10,269,718	10,300,000	
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		11/12/2021	Various		13,151,949	13,306,650	15,273
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A2 144A 2.960% 06/20/51		05/19/2021	CREDIT SUISSE SECURITIES US LL		2,991,146	2,992,500	
863667-AY-7	STRYKER CORP 1.950% 06/15/30		08/05/2021	No Broker		5,036,776	5,000,000	13,813
871829-BK-2	SYSCO CORPORATION 2.400% 02/15/30		08/05/2021	No Broker		5,186,022	5,000,000	57,000
882508-BJ-2	TEXAS INSTRUMENTS INC 1.750% 05/04/30		08/05/2021	No Broker		15,137,944	15,000,000	48,125
882508-BM-5	TEXAS INSTRUMENTS INC 2.700% 09/15/51		10/06/2021	BARCLAYS BANK PLC		9,886,250	10,000,000	16,875
883556-BZ-4	THERMO FISHER SCIENTIFIC 2.600% 10/01/29		08/05/2021	No Broker		5,312,450	5,000,000	45,139
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SERIES MTN 1.900% 04/06/28		04/06/2021	MIZUHO SECURITIES USA INC.		14,995,050	15,000,000	
89838L-AH-7	TRUSTEES OF BOSTON COLL 3.042% 07/01/57		06/15/2021	BARCLAYS BANK PLC		2,710,000	2,710,000	
907818-FU-7	UNION PACIFIC CORP 2.375% 05/20/31		05/17/2021	JP MORGAN SECURITIES		10,000,000	10,000,000	
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		05/24/2021	JP MORGAN SECURITIES		5,484,160	5,500,000	
92538F-AA-2	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A1 144A 1.031% 02/25/66		04/13/2021	CREDIT SUISSE SECURITIES US LL		9,313,717	9,313,868	5,068
92538F-AB-0	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A2 144A 1.288% 02/25/66		04/13/2021	CREDIT SUISSE SECURITIES US LL		4,178,493	4,178,575	2,841
92556V-AD-8	VIATRIS INC 2.700% 06/22/30		10/28/2021	Tax Free Exchange		21,665,158	21,725,000	206,931
92826C-AN-2	VISA INC 1.100% 02/15/31		08/05/2021	No Broker		14,366,339	15,000,000	78,375
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A 1.625% 11/24/27		06/02/2021	DEUTSCHE BANK SECURITIES INCOR		4,955,250	5,000,000	2,257
92939U-AD-8	WEC ENERGY GROUP INC 1.375% 10/15/27		08/05/2021	No Broker		4,954,999	5,000,000	21,198
94106L-BP-3	WASTE MANAGEMENT INC 1.500% 03/15/31		08/05/2021	No Broker		9,647,018	10,000,000	58,750
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5 2.626% 04/15/54		04/22/2021	WELLS FARGO		3,862,376	3,750,000	1,094
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS 2.883% 04/15/54		04/22/2021	WELLS FARGO		3,862,444	3,750,000	1,201
963320-AY-2	WHIRLPOOL CORP 2.400% 05/15/31		12/01/2021	No Broker		5,117,157	5,000,000	32,333
976843-BN-1	WISCONSIN PUBLIC SERVICE 2.850% 12/01/51		11/10/2021	Various		4,742,203	4,750,000	
06368B-GS-1	BANK OF MONTREAL SUBORD 3.803% 12/15/32	A	05/25/2021	HSBC SECURITIES USA INC		11,073,800	10,000,000	171,135
064159-4B-9	BANK OF NOVA SCO 2.150% 08/01/31	A	06/21/2021	SCOTIA CAPITAL INC		14,980,800	15,000,000	
064159-4B-9	BANK OF NOVA SCO 2.150% 08/01/31	A	08/05/2021	No Broker		20,251,320	20,000,000	50,167
0778FP-AG-4	BELL CANADA SERIES US-5 2.150% 02/15/32	A	08/09/2021	THE TORONTO-DOMINION BANK		4,978,050	5,000,000	
0778FP-AH-2	BELL CANADA SERIES US-6 3.200% 02/15/52	A	08/09/2021	THE TORONTO-DOMINION BANK		4,448,265	4,450,000	
13607H-VE-9	CANADIAN IMPERIAL BANK 1.250% 06/22/26	A	08/05/2021	No Broker		5,007,763	5,000,000	7,639
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	08/05/2021	No Broker		5,190,459	5,000,000	17,354
89114T-ZD-7	TORONTO DOMINION BANK SERIES MTN 1.200% 06/03/26	A	06/01/2021	THE TORONTO-DOMINION BANK		9,999,500	10,000,000	
00182E-BN-8	ANZ NEW ZEALAND INTL LDN SERIES 144A 1.250% 06/22/26	D	06/15/2021	BANK OF AMERICA		14,976,750	15,000,000	
00774M-AV-7	AERCAP IRELAND CAP GLOBA 2.450% 10/29/26	D	10/21/2021	CITIGROUP GLOBAL MARKETS INC		499,160	500,000	
00774M-AY-1	AERCAP IRELAND CAP GLOBA 3.400% 10/29/33	D	11/23/2021	JANE STREET EXECUTION SERVICES		12,479,125	12,500,000	31,875
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A 1.182% 04/20/34	D	03/16/2021	JP MORGAN SECURITIES		2,500,000	2,500,000	
04365X-AA-6	ASCOT GROUP LTD SERIES 144A 4.250% 12/15/30	D	11/05/2021	IMPERIAL CAPITAL		1,045,150	1,000,000	17,000

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
046353-AW-8	ASTRAZENECA PLC 1.375% 08/06/30	D	08/05/2021	No Broker		4,817,924	5,000,000	34,375
046353-AX-6	ASTRAZENECA PLC 2.125% 08/06/50	D	10/06/2021	JEFFERIES & CO. INC.		4,354,300	5,000,000	18,299
05971K-AG-4	BANCO SANTANDER SA 2.749% 12/03/30	D	08/17/2021	RBC DAIN RAUSCHER INC.		5,026,850	5,000,000	29,017
06406E-AC-9	BANK OF NEW ZEALAND SERIES 144A 1.000% 03/03/26	D	02/24/2021	JP MORGAN SECURITIES		19,879,800	20,000,000	
09659T-2C-4	BNP PARIBAS SERIES 144A 2.824% 01/26/41	D	01/19/2021	BNP PARIBAS		15,000,000	15,000,000	
09659W-2P-8	BNP PARIBAS SERIES 144A 2.871% 04/19/32	D	04/12/2021	BNP PARIBAS		6,100,000	6,100,000	
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A 3.305% 03/11/41	D	03/02/2021	MORGAN STANLEY & CO. INC.		7,150,000	7,150,000	
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A 2.811% 01/11/41	D	01/05/2021	CREDIT AGRICOLE		12,000,000	12,000,000	
22535W-AH-0	CREDIT AGRICOLE SA SERIES 144A 1.247% 01/26/27	D	01/19/2021	CREDIT AGRICOLE		10,000,000	10,000,000	
225401-AT-5	CREDIT SUISSE GROUP AG SERIES 144A 1.305% 02/02/27	D	01/26/2021	CREDIT SUISSE SECURITIES US LL		3,300,000	3,300,000	
225401-AU-2	CREDIT SUISSE GROUP AG SERIES 144A 3.091% 05/14/32	D	05/10/2021	CREDIT SUISSE SECURITIES US LL		5,900,000	5,900,000	
23636A-AZ-4	DANSKE BANK A S SERIES 144A 1.621% 09/11/26	D	08/05/2021	No Broker		10,076,492	10,000,000	65,290
251526-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	D	05/25/2021	DEUTSCHE BANK SECURITIES INCOR		8,500,000	8,500,000	
29278G-AM-0	ENEL FINANCE INTL NV SERIES 144A 1.375% 07/12/26	D	07/07/2021	JP MORGAN SECURITIES		9,951,000	10,000,000	
29278G-AP-3	ENEL FINANCE INTL NV SERIES 144A 2.250% 07/12/31	D	07/07/2021	BNP PARIBAS		2,062,094	2,075,000	
29278G-AQ-1	ENEL FINANCE INTL NV SERIES 144A 2.875% 07/12/41	D	07/07/2021	GOLDMAN SACHS & COMPANY		4,938,450	5,000,000	
456837-AV-5	ING GROEP NV SERIES VAR 1.726% 04/01/27	D	03/24/2021	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000	
456837-AW-3	ING GROEP NV 2.727% 04/01/32	D	08/17/2021	Various		7,576,300	7,350,000	52,268
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A 2.691% 06/23/32	D	06/15/2021	JP MORGAN SECURITIES		3,750,000	3,750,000	
55608J-AR-9	MACQUARIE GROUP LTD SERIES 144A 1.340% 01/12/27	D	01/05/2021	GOLDMAN SACHS & COMPANY		9,000,000	9,000,000	
55608J-AZ-1	MACQUARIE GROUP LTD SERIES 144A 2.871% 01/14/33	D	10/06/2021	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000	
606822-BX-1	MITSUBISHI UFJ FIN GRP 2.309% 07/20/32	D	07/12/2021	MITSUBISHI UFJ SECURITIES USA		4,250,000	4,250,000	
60687Y-BL-2	MIZUHO FINANCIAL GROUP 1.979% 09/08/31	D	08/05/2021	No Broker		14,805,903	15,000,000	122,038
62878U-2B-7	NBN CO LTD SERIES 144A 2.625% 05/05/31	D	04/26/2021	BANK OF AMERICA		15,991,680	16,000,000	
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A 3.250% 05/11/41	D	06/14/2021	JP MORGAN SECURITIES		1,526,655	1,500,000	4,740
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.648% 01/14/41	D	01/05/2021	GOLDMAN SACHS & COMPANY		17,150,000	17,150,000	
64134J-AA-1	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS A 144A 1.184% 04/15/33	D	01/27/2021	CREDIT SUISSE SECURITIES US LL		1,750,000	1,750,000	
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A 1.774% 07/15/34	D	06/17/2021	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000	
82620K-BE-2	SIEMENS FINANCIERINGSMAT SERIES 144A 2.150% 03/11/31	D	03/02/2021	MORGAN STANLEY & CO. INC.		4,993,300	5,000,000	
83368R-BC-5	SOCIETE GENERALE SERIES 144A 1.792% 06/09/27	D	06/02/2021	SG AMERICAS SECURITIES LLC		6,675,000	6,675,000	
83368R-BD-3	SOCIETE GENERALE SERIES 144A 2.889% 06/09/32	D	06/02/2021	SG AMERICAS SECURITIES LLC		11,800,000	11,800,000	
902613-AE-8	UBS GROUP AG SERIES 144A 2.095% 02/11/32	D	02/02/2021	U.S. BANCORP LIBRA		5,000,000	5,000,000	
902674-YH-7	UBS AG LONDON SERIES 144A 1.250% 06/01/26	D	05/24/2021	U.S. BANCORP LIBRA		9,961,400	10,000,000	
961214-EQ-2	WESTPAC BANKING CORP 2.963% 11/16/40	D	06/03/2021	BANK OF AMERICA		4,735,400	5,000,000	8,642
961214-ER-0	WESTPAC BANKING CORP 1.150% 06/03/26	D	05/25/2021	MORGAN STANLEY & CO. INC.		4,996,150	5,000,000	
961214-ET-6	WESTPAC BANKING CORP 2.150% 06/03/31	D	05/25/2021	MORGAN STANLEY & CO. INC.		3,697,669	3,700,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,284,209,835	2,261,438,847	6,364,362
8399997. Total - Bonds - Part 3						2,511,000,445	2,487,324,199	6,401,695
8399998. Total - Bonds - Part 5						31,601,392	26,752,087	89,786
8399999. Total - Bonds						2,542,601,837	2,514,076,286	6,491,481
37959E-30-0	GLOBE LIFE INC		06/09/2021	BOFA SECURITIES INC	336,000.000	8,400,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						8,400,000	XXX	
8999997. Total - Preferred Stocks - Part 3						8,400,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						8,400,000	XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks						8,400,000	XXX	
9999999 - Totals						2,551,001,837	XXX	6,491,481

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2021	Call 100.0000		179,000	179,000	179,000	179,000						179,000				4,599	08/15/2036
228027-AB-4	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.477% 01/16/37		07/16/2021	Call 100.0000		280,000	280,000	280,000	280,000						280,000				7,302	01/16/2037
29766D-AF-1	ETHIOPIAN LEASING 2012 US GOVT GUARANT 2.646% 05/12/26		11/12/2021	Redemption 100.0000		2,200,333	2,200,333	2,200,333	2,200,333						2,200,333				36,512	05/12/2026
29766D-AG-9	ETHIOPIAN LEASING 2012 US GOVT GUARANT 2.566% 08/14/26		11/14/2021	Redemption 100.0000		885,059	885,059	885,059	885,059						885,059				14,239	08/14/2026
30217T-AA-0	EXPORT LEASE TEN CO LLC US GOVT GUARANT 1.650% 05/07/25		11/07/2021	Redemption 100.0000		344,246	344,246	329,643	337,956		6,290		6,290		344,246				3,558	05/07/2025
3617A4-PJ-1	GN A04025 3.700% 10/15/33		12/01/2021	Paydown		474,534	474,534	488,770	484,795		(10,260)		(10,260)		474,534				9,568	10/15/2033
3617Q8-L6-7	GNMA POOL BX3949 1.730% 07/15/37		12/01/2021	Paydown		1,518,011	1,518,011	1,519,909	1,519,851		(1,840)		(1,840)		1,518,011				14,268	07/15/2037
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		12/01/2021	Paydown		1,218,923	1,218,923	1,219,304	1,219,300		(377)		(377)		1,218,923				10,926	07/15/2042
36181R-5Z-4	GN AF9864 4.250% 09/15/38		12/01/2021	Paydown		1,294,704	1,294,704	1,414,515	1,411,415		(116,710)		(116,710)		1,294,704				30,010	09/15/2038
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		12/02/2021	Redemption 100.0000		1,270,784	1,270,784	1,270,784	1,270,784						1,270,784				21,015	12/02/2021
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		10/15/2021	Redemption 100.0000		794,298	794,298	794,298	794,298						794,298				13,718	10/15/2022
59280P-AA-9	MEXICAN AIR FINANCE IV US GOVT GUARANT 2.537% 07/13/25		10/13/2021	Redemption 100.0000		1,302,776	1,302,776	1,302,776	1,302,776						1,302,776				20,770	07/13/2025
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		11/15/2021	Redemption 100.0000		135,000	135,000	135,000	135,000						135,000				3,473	05/15/2030
690353-VQ-7	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.610% 04/15/30		10/15/2021	Redemption 100.0000		480,783	480,783	480,783	480,783						480,783				9,334	04/15/2030
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		12/15/2021	Redemption 100.0000		142,857	142,857	142,857	142,857						142,857				3,205	12/15/2030
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		12/15/2021	Redemption 100.0000		499,989	499,989	499,989	499,989						499,989				11,062	06/15/2030
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		12/20/2021	Redemption 100.0000		179,757	179,757	179,757	179,757						179,757				5,513	12/20/2032
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22		12/20/2021	Redemption 100.0000		1,330,000	1,330,000	1,334,124	1,330,925		(925)		(925)		1,330,000				19,950	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS US GOVT GUARANT 2.830% 02/15/24		08/15/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				31,838	02/15/2024
71654Q-BP-6	PETROLEOS MEXICANOS US GOVT GUARANT 2.290% 02/15/24		08/15/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				25,763	02/15/2024
71654Q-BS-0	PETROLEOS MEXICANOS US GOVT GUARANT 0.474% 04/15/25		10/15/2021	Redemption 100.0000		500,000	500,000	492,500	496,774		3,226		3,226		500,000				1,794	04/15/2025
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		11/01/2021	Redemption 100.0000		2,343,442	2,343,442	2,343,442	2,343,442						2,343,442				40,179	08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		12/07/2021	Redemption 100.0000		403,272	403,272	403,272	403,272						403,272				8,480	06/07/2022
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		11/22/2021	Redemption 100.0000		638,232	638,232	638,232	638,232						638,232				12,130	11/22/2022
79977T-AA-7	SANDALWOOD 2013 LLC US GOVT GUARANT 2.836% 07/10/25		10/10/2021	Redemption 100.0000		1,536,028	1,536,028	1,536,028	1,536,028						1,536,028				27,323	07/10/2025
79977T-AB-5	SANDALWOOD 2013 LLC US GOVT GUARANT 2.897% 07/10/25		10/10/2021	Redemption 100.0000		1,355,319	1,355,319	1,355,319	1,355,319						1,355,319				24,627	07/10/2025
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		10/29/2021	Redemption 100.0000		1,076,006	1,076,006	1,076,006	1,076,006						1,076,006				18,746	10/29/2021
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		11/15/2021	Redemption 100.0000		506,483	506,483	506,483	506,483						506,483				11,507	02/15/2022
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		05/19/2021	Redemption 100.0000		247,032	247,032	247,032	247,032						247,032				3,250	11/19/2021
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		08/17/2021	Tax Free Exchange		251,177	251,177	251,177	251,177						251,177				6,550	11/19/2021
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		05/26/2021	Redemption 100.0000		186,539	186,539	186,539	186,539						186,539				2,623	02/26/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		08/17/2021	Tax Free Exchange		286,373	286,373	286,373	286,373						286,373				7,773	02/26/2022
90373R-AA-8	ULANI MSN 35940 LLC US GOVT GUARANT 2.227% 05/16/25		11/16/2021	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				11,599	05/16/2025
92242V-AB-2	VCK LEASE SA US GOVT GUARANT 2.591% 07/24/26		10/24/2021	Redemption 100.0000		1,777,415	1,777,415	1,777,415	1,777,415						1,777,415				28,877	07/24/2026
98913L-AB-9	ZARAPITO LEASING LLC US GOVT GUARANT 2.628% 11/12/26		08/12/2021	Redemption 100.0000		628,561	628,561	628,561	628,561						628,561				8,278	11/12/2026
98913L-AB-9	ZARAPITO LEASING LLC US GOVT GUARANT 2.628% 11/12/26		08/17/2021	Tax Free Exchange		4,753,765	4,753,765	4,753,765	4,753,765						4,753,765				95,449	11/12/2026
0599999. Subtotal - Bonds - U.S. Governments						34,854,031	34,854,031	34,972,378	34,974,629		(120,596)		(120,596)		34,854,031				605,808	XXX
14440P-AA-1	CARPINTERO FINANCE LTD GOVT GTD. 2.004% 09/18/24	D	12/24/2021	Redemption 100.0000		917,031	917,031	917,031	917,031						917,031				11,517	09/18/2024
80413T-AA-7	SAUDI INTERNATIONAL BOND SR UNSEC 2.375% 10/26/21	D	10/26/2021	Maturity		5,625,000	5,625,000	5,569,144	5,615,396		9,604		9,604		5,625,000				133,594	10/26/2021
1099999. Subtotal - Bonds - All Other Governments						6,542,031	6,542,031	6,486,175	6,532,427		9,604		9,604		6,542,031				145,111	XXX
3133KY-SV-2	FHLMC POOL RB5032 2.500% 02/01/40		12/01/2021	Paydown		8,630,574	8,630,574	8,792,397	8,785,009		(154,435)		(154,435)		8,630,574				94,066	02/01/2040
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		12/01/2021	Paydown		108,390	108,390	103,749	105,646		2,744		2,744		108,390				3,701	06/25/2028
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		12/01/2021	Paydown		108,390	108,390	102,158	104,767		3,623		3,623		108,390				3,701	06/25/2028
3136A1-T3-9	FNR 2011-115 MB PAC-11 2.500% 11/25/26		12/01/2021	Paydown		1,689,398	1,689,398	1,715,795	1,704,779		(15,381)		(15,381)		1,689,398				22,693	11/25/2026
3136AA-A2-1	FNR 2012-133 NA PAC-11 1.500% 05/25/42		12/01/2021	Paydown		1,109,363	1,109,363	1,106,936	1,107,243		2,120		2,120		1,109,363				8,780	05/25/2042
3136AA-FR-1	FNR 2012-138 QA EXCH PAC-11 2.000% 11/25/42		12/01/2021	Paydown		1,836,817	1,836,817	1,875,562	1,868,916		(32,099)		(32,099)		1,836,817				19,240	11/25/2042
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ 3.500% 08/25/38		06/01/2021	Paydown		1,221,853	1,221,853	1,272,922	1,230,026		(8,173)		(8,173)		1,221,853				13,599	08/25/2038
3136AS-5M-4	FNR 2016-53 GA SEQ 3.500% 12/25/43		12/01/2021	Paydown		1,786,928	1,786,928	1,895,958	1,847,810		(60,883)		(60,883)		1,786,928				33,591	12/25/2043
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		12/01/2021	Paydown		1,761,014	1,761,014	1,865,024	1,813,496		(52,482)		(52,482)		1,761,014				31,612	08/25/2043
3136AX-M2-8	FNR 2017-67 BN EXCH AD SEQ 3.000% 02/25/44		12/01/2021	Paydown		1,565,059	1,565,059	1,597,583	1,591,319		(26,260)		(26,260)		1,565,059				23,481	02/25/2044
3136AX-TU-9	FNR 2017-62 AB EXCH PAC 3.000% 08/25/45		12/01/2021	Paydown		5,036,100	5,036,100	5,163,576	5,134,863		(98,763)		(98,763)		5,036,100				77,200	08/25/2045
3136B2-XP-2	FNR 2018-58 P AD PAC 4.000% 12/25/44		12/01/2021	Paydown		3,975,756	3,975,756	4,096,272	4,079,904		(104,148)		(104,148)		3,975,756				81,597	12/25/2044
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		10/15/2021	GOLDMAN SACHS & COMPANY		7,732,590	7,222,501	7,111,095	7,138,059		4,434		4,434		7,142,493		590,097	590,097	255,998	10/25/2048
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		10/01/2021	Paydown		3,717,604	3,717,604	3,660,260	3,674,139		43,465		43,465		3,717,604				85,112	10/25/2048
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		12/01/2021	Redemption 100.0000		2,537,577	2,537,577	2,626,392	2,618,815		(81,238)		(81,238)		2,537,577				34,359	11/01/2049
3137AG-R3-6	FHR 3935 GA EXCH PAC-11 3.000% 10/15/26		12/01/2021	Paydown		954,282	954,282	994,690	979,140		(24,858)		(24,858)		954,282				14,399	10/15/2026
3137AG-UM-0	FHR 3940 CB SCH-11 3.000% 01/15/25		12/01/2021	Paydown		1,382,071	1,382,071	1,439,513	1,414,300		(32,229)		(32,229)		1,382,071				23,278	01/15/2025
3137AJ-CP-7	FHR 3958 PA PAC-11 3.000% 11/15/26		12/01/2021	Paydown		860,855	860,855	897,138	883,965		(23,110)		(23,110)		860,855				12,816	11/15/2026
3137BA-D6-6	FHR 4323 CA EXCH SEQ 4.000% 03/15/40		11/01/2021	Paydown		4,402,089	4,402,089	4,657,960	4,494,382		(92,293)		(92,293)		4,402,089				75,916	03/15/2040
3137BM-ZE-9	FHR 4550 GA SEQ 3.000% 10/15/41		12/01/2021	Paydown		5,377,992	5,377,992	5,592,272	5,458,636		(80,644)		(80,644)		5,377,992				76,517	10/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ 3.000% 02/15/42		12/01/2021	Paydown		3,352,367	3,352,367	3,473,890	3,411,408		(59,042)		(59,042)		3,352,367				50,595	02/15/2042
3137BR-E3-5	FHR 4607 A EXCH SEQ 3.000% 11/15/40		11/01/2021	Paydown		2,466,095	2,466,095	2,561,656	2,503,517		(37,422)		(37,422)		2,466,095				29,405	11/15/2040
3137BS-DP-5	FHR 4622 GA SEQ 3.000% 05/15/41		08/01/2021	Paydown		1,746,615	1,746,615	1,785,914	1,764,752		(18,137)		(18,137)		1,746,615				16,890	05/15/2041
3137BS-DS-9	FHR 4622 HA SEQ 3.000% 11/15/43		12/01/2021	Paydown		2,326,813	2,326,813	2,435,882	2,392,019		(65,207)		(65,207)		2,326,813				36,138	11/15/2043
3137BS-E7-4	FHR 4622 JA SEQ 3.000% 12/15/42		12/01/2021	Paydown		2,588,716	2,588,716	2,697,118	2,654,380		(65,664)		(65,664)		2,588,716				35,137	12/15/2042
3137BS-UB-7	FHR 4628 BA EXCH SEQ 3.000% 05/15/41		08/01/2021	Paydown		1,821,163	1,821,163	1,855,310	1,835,675		(14,511)		(14,511)		1,821,163				17,020	05/15/2041
3137BW-2C-7	FHR 4671 CA EXCH SEQ 3.500% 08/15/43		12/01/2021	Paydown		984,740	984,740	1,020,129	1,005,238		(20,498)		(20,498)		984,740				17,114	08/15/2043
3137BX-CX-8	FHR 4673 KA EXCH SEQ 3.500% 08/15/42		08/01/2021	Paydown		5,016,402	5,016,402	5,195,112	5,096,182		(79,780)		(79,780)		5,016,402				58,608	08/15/2042
3137F1-4B-1	FHR 4690 QA EXCH SEQ 3.500% 05/15/44		12/01/2021	Paydown		3,651,878	3,651,878	3,761,434	3,721,403		(69,525)		(69,525)		3,651,878				59,117	05/15/2044
3137F1-5E-4	FHR 4690 WA EXCH SEQ 3.500% 12/15/43		12/01/2021	Paydown		7,597,655	7,597,655	7,849,327	7,755,547		(157,892)		(157,892)		7,597,655				125,480	12/15/2043
3137F3-QV-9	FHR 4764 DA EXCH SEQ 4.000% 07/15/45		12/01/2021	Paydown		3,842,977	3,842,977	3,933,047	3,907,864		(64,887)		(64,887)		3,842,977				72,982	07/15/2045
3137F4-DB-5	FHR 4778 BA EXCH SEQ 4.000% 09/15/45		12/01/2021	Paydown		3,889,202	3,889,202	3,981,570	3,950,175		(60,973)		(60,973)		3,889,202				70,653	09/15/2045
3137F4-S7-8	FHR 4776 WA EXCH SEQ 4.000% 07/15/45		12/01/2021	Paydown		2,562,170	2,562,170	2,621,420	2,604,022		(41,853)		(41,853)		2,562,170				46,633	07/15/2045
3137FA-E7-9	FHR 4708 B EXCH SEQ 3.500% 10/15/44		12/01/2021	Paydown		6,102,099	6,102,099	6,317,579	6,245,304		(143,206)		(143,206)		6,102,099				98,656	10/15/2044
3137FB-D3-7	FHR 4728 A EXCH SEQ 3.500% 02/15/45		12/01/2021	Paydown		3,701,127	3,701,127	3,827,630	3,788,128		(87,001)		(87,001)		3,701,127				59,838	02/15/2045
3137FB-HU-3	FHR 4725 QT EXCH SEQ 3.500% 01/15/45		12/01/2021	Paydown		6,196,077	6,196,077	6,403,743	6,341,114		(145,036)		(145,036)		6,196,077				100,175	01/15/2045
3137FC-S9-6	FHR 4749 GA SEQ 3.500% 10/15/44		12/01/2021	Paydown		2,721,191	2,721,191	2,764,135	2,750,230		(29,039)		(29,039)		2,721,191				41,902	10/15/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
3137FD-6W-7	FHR 4748 YA EXCH SEQ 3.500% 09/15/44		12/01/2021	Paydown		5,560,695	5,560,695	5,691,024	5,644,057		(83,362)		(83,362)		5,560,695				85,771	09/15/2044
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		12/01/2021	Paydown		3,218,028	3,218,028	3,392,505	3,335,973		(117,945)		(117,945)		3,218,028				100,015	05/15/2048
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		12/01/2021	Paydown		3,272,084	3,272,084	3,382,517	3,339,652		(67,568)		(67,568)		3,272,084				92,573	07/15/2048
3138EL-N8-2	FNMA AL4014 3.500% 07/01/43		12/01/2021	Paydown		1,417,333	1,417,333	1,513,667	1,507,078		(89,745)		(89,745)		1,417,333				26,360	07/01/2043
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		12/01/2021	Paydown		108,356	108,356	104,200	106,191		2,165		2,165		108,356				3,326	03/25/2033
31394B-WK-6	FNR 2004-96 QD PAC-11 5.500% 12/25/34		12/01/2021	Paydown		549,974	549,974	541,725	546,654		3,320		3,320		549,974				21,336	12/25/2034
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		12/01/2021	Paydown		183,955	183,955	153,430	172,299		11,657		11,657		183,955				4,227	05/15/2034
31395D-CQ-0	FNR 2006-41 ZV Z SEQ 6.000% 05/25/36		12/01/2021	Paydown		597,189	597,189	584,779	591,542		5,648		5,648		597,189				18,553	05/25/2036
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		12/01/2021	Paydown		174,655	174,655	147,584	166,389		8,267		8,267		174,655				4,773	08/15/2034
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		12/01/2021	Paydown		323,951	323,951	320,813	321,812		2,139		2,139		323,951				9,567	06/25/2026
31396G-L8-2	FHR 3101 PE PAC-1-11 5.500% 01/15/36		12/01/2021	Paydown		574,415	574,415	565,889	569,998		4,418		4,418		574,415				19,094	01/15/2036
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		12/01/2021	Paydown		476,544	476,544	470,364	474,244		2,301		2,301		476,544				13,129	02/15/2037
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		12/01/2021	Paydown		16,428	16,428	15,683	15,822		606		606		16,428				497	07/15/2037
31397U-RC-5	FNR 2011-53 TN EXCH PT 4.000% 06/25/41		12/01/2021	Paydown		1,695,165	1,695,165	1,787,357	1,778,817		(83,652)		(83,652)		1,695,165				36,823	06/25/2041
3140J9-YB-1	FNMA BM5205 4.000% 06/01/45		12/01/2021	Paydown		3,132,772	3,132,772	3,249,761	3,244,432		(111,660)		(111,660)		3,132,772				61,856	06/01/2045
31418D-FN-7	FNMA POOL MA3772 3.500% 09/01/39		12/01/2021	Paydown		4,213,735	4,213,735	4,368,458	4,361,103		(147,368)		(147,368)		4,213,735				67,303	09/01/2039
31418D-GJ-5	FNMA POOL MA3800 3.000% 10/01/39		12/01/2021	Paydown		4,353,039	4,353,039	4,461,865	4,456,547		(103,508)		(103,508)		4,353,039				57,916	10/01/2039
31418D-HJ-4	FNMA POOL MA3832 3.500% 11/01/39		12/01/2021	Paydown		4,923,454	4,923,454	5,117,315	5,109,813		(186,359)		(186,359)		4,923,454				78,844	11/01/2039
31418D-JP-8	FNMA POOL MA3869 3.500% 12/01/39		12/01/2021	Paydown		4,494,822	4,494,822	4,677,424	4,669,314		(174,492)		(174,492)		4,494,822				71,531	12/01/2039
31418D-LP-5	FNMA POOL MA3933 2.500% 02/01/40		12/01/2021	Paydown		8,513,152	8,513,152	8,635,528	8,629,895		(116,743)		(116,743)		8,513,152				94,613	02/01/2040
31418D-MP-4	FNMA POOL MA3965 2.500% 03/01/40		12/01/2021	Paydown		8,846,512	8,846,512	8,965,387	8,959,448		(112,936)		(112,936)		8,846,512				97,121	03/01/2040
31418D-P4-8	FNMA POOL MA4042 2.000% 06/01/35		12/01/2021	Paydown		7,112,195	7,112,195	7,332,229	7,325,102		(212,907)		(212,907)		7,112,195				69,555	06/01/2035
31418D-Q2-1	FNMA POOL MA4072 2.500% 07/01/40		12/01/2021	Paydown		8,936,036	8,936,036	9,286,496	9,278,208		(342,173)		(342,173)		8,936,036				115,285	07/01/2040
31418D-Q4-7	FNMA POOL MA4074 2.000% 07/01/35		12/01/2021	Paydown		7,564,895	7,564,895	7,798,934	7,791,574		(226,679)		(226,679)		7,564,895				73,148	07/01/2035
31418D-QG-0	FNMA POOL MA4054 2.500% 06/01/40		12/01/2021	Paydown		8,681,593	8,681,593	9,022,074	9,013,763		(332,170)		(332,170)		8,681,593				106,706	06/01/2040
31418D-TJ-1	FNMA POOL MA4152 2.000% 09/01/40		12/01/2021	Paydown		4,715,741	4,715,741	4,881,952	4,879,840		(164,100)		(164,100)		4,715,741				55,307	09/01/2040
31418D-U5-9	FNMA POOL MA4203 2.500% 11/01/40		12/01/2021	Paydown		5,573,833	5,573,833	5,835,587	5,833,811		(259,978)		(259,978)		5,573,833				96,656	11/01/2040
31418D-UA-8	FNMA POOL MA4176 2.000% 10/01/40		12/01/2021	Paydown		4,296,072	4,296,072	4,449,120	4,447,204		(151,132)		(151,132)		4,296,072				54,758	10/01/2040
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62 4.621% 12/01/38		03/01/2021	Call 100.0000		45,000	45,000	45,000	45,000						45,000				520	12/01/2038
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 4.721% 06/01/40		03/01/2021	Call 100.0000		15,000	15,000	15,000	15,000						15,000				177	06/01/2040
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 5.192% 08/01/40		08/01/2021	Call 100.0000		90,000	90,000	90,000	90,000						90,000				4,673	08/01/2040
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2021	Call 100.0000		365,000	365,000	378,914	369,430		(229)		(229)		369,200		(4,200)	(4,200)	10,585	04/01/2025
649710-H8-9	NEW YORK CITY NY TRANSITIONAL New York City Transitiona 2.05 2.050% 11/01/21		11/01/2021	Maturity		13,185,000	13,185,000	12,948,066	13,160,798		24,202		24,202		13,185,000				270,293	11/01/2021
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2021	Redemption 100.0000		90,800	90,800	92,096	91,997		(1,198)		(1,198)		90,800				2,722	07/15/2048
3199999. Subtotal - Bonds - U.S. Special Revenues						233,679,412	233,169,323	239,374,891	238,104,979		(5,011,464)		(5,011,464)		233,093,515		585,897	585,897	3,753,612	XXX
00138C-AC-2	AIG GLOBAL FUNDING SR SEC 2.700% 12/15/21		12/15/2021	Maturity		10,000,000	10,000,000	9,987,900	9,997,566		2,434		2,434		10,000,000				270,000	12/15/2021
00206R-KH-4	AT&T INC 2.250% 02/01/32		08/17/2021	GOLDMAN SACHS & COMPANY		4,969,950	5,000,000	4,990,950	4,991,204		1,032		1,032		4,992,236		(22,286)	(22,286)	117,188	02/01/2032
00287Y-AY-5	ABBVIE INC SR UNSEC 3.200% 05/14/26		08/17/2021	RBC CAPITAL MARKETS		6,551,001	6,050,000	6,026,889	6,036,689		1,449		1,449		6,038,138		512,862	512,862	147,889	05/14/2026
00912X-AZ-7	AIR LEASE CORP SR UNSEC 2.500% 03/01/21		03/01/2021	Maturity		2,600,000	2,600,000	2,583,906	2,599,134		866		866		2,600,000				32,500	03/01/2021
009158-AR-7	AIR PRODUCTS & CHEMICALS SR UNSEC 3.000% 11/03/21		11/03/2021	Maturity		15,500,000	15,500,000	15,535,340	15,504,560		(4,560)		(4,560)		15,500,000				465,000	11/03/2021
0258M0-EG-0	AMERICAN EXPRESS CREDIT SR UNSEC 2.700% 03/03/22		08/17/2021	GOLDMAN SACHS & COMPANY		4,045,920	4,000,000	3,991,080	3,997,807		1,170		1,170		3,998,976		46,944	46,944	103,800	03/03/2022
02665W-CZ-2	AMERICAN HONDA FINANCE SR UNSEC 2.400% 06/27/24		12/07/2021	BANK OF AMERICA		10,296,100	10,000,000	9,977,500	9,984,026		4,162		4,162		9,988,188		307,912	307,912	228,000	06/27/2024
03027X-AA-8	AMERICAN TOWER CORP SR UNSEC 4.700% 03/15/22		10/18/2021	Call 101.7270		5,086,350	5,000,000	4,990,500	4,998,616		905		905		4,999,521		479	479	342,892	03/15/2022
037833-AR-1	APPLE INC SR UNSEC 2.850% 05/06/21		05/06/2021	Maturity		4,500,000	4,500,000	4,488,930	4,499,402		598		598		4,500,000				64,125	05/06/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
048303-CE-9	ATLANTIC CITY ELECTRIC 1ST MORTG 4.350% 04/01/21		04/01/2021	Maturity		2,500,000	2,500,000	2,496,200	2,499,885		115		115		2,500,000				54,375	04/01/2021
049560-AN-5	ATMOS ENERGY CORP SR UNSEC 3.000% 06/15/27		06/21/2021	BARCLAYS BANK PLC		5,384,300	5,000,000	4,986,250	4,990,692		625		625		4,991,317		392,983	392,983	78,333	06/15/2027
054561-AC-9	AXA EQUITABLE HOLDINGS I SR UNSEC 3.900% 04/20/23		02/07/2021	Call 107.5332		1,490,410	1,386,000	1,384,229	1,385,045		40		40		1,385,086		914	914	120,476	04/20/2023
05607U-AA-7	BXGNT 2018-A A SEQ 3.770% 02/02/34		12/02/2021	Paydown		630,966	630,966	630,807	630,838		128		128		630,966				12,135	02/02/2034
06051G-FW-4	BANK OF AMERICA CORP SR UNSEC 2.625% 04/19/21		04/19/2021	Maturity		3,000,000	3,000,000	2,999,310	2,999,957		43		43		3,000,000				39,375	04/19/2021
06051G-HC-6	BANK OF AMERICA CORP SR UNSEC 3.004% 12/20/23		08/17/2021	MERRIL LYNCH PERCE FENER SMITH		13,688,118	13,257,000	13,213,393	13,232,982		4,933		4,933		13,237,915		450,203	450,203	264,387	12/20/2023
07274E-AF-0	BAYER US FINANCE LLC CO.GUARNT 3.000% 10/08/21		10/08/2021	Maturity		20,000,000	20,000,000	19,990,000	19,998,802		1,198		1,198		20,000,000				600,000	10/08/2021
084670-BC-1	BERKSHIRE HATHAWAY INC SR UNSEC 3.750% 08/15/21		08/15/2021	Maturity		7,500,000	7,500,000	7,499,400	7,499,956		44		44		7,500,000				281,250	08/15/2021
10373Q-AG-5	BP CAP MARKETS AMERICA CO.GUARNT 4.742% 03/11/21		03/11/2021	Maturity		15,000,000	15,000,000	15,385,848	15,033,885		(33,885)		(33,885)		15,000,000				355,650	03/11/2021
10373Q-AU-4	BP CAP MARKETS AMERICA CO.GUARNT 2.112% 09/16/21		03/11/2021	RBC DAIN RAUSCHER INC.		5,038,000	5,000,000	4,848,693	4,960,108		10,670		10,670		4,970,779		67,221	67,221	51,333	09/16/2021
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI 2.900% 07/26/24		02/18/2021	TENDER SALE		804,195	778,000	775,652	775,914		81		81		775,994		28,201	28,201	12,973	07/26/2024
110122-CZ-9	BRISTOL MYERS SQUIBB CO SERIES WI 3.250% 02/20/23		03/09/2021	Call 105.4870		200,425	190,000	194,612	193,806		(323)		(323)		193,483		(3,483)	(3,483)	13,839	02/20/2023
11135F-AN-1	BROADCOM INC SERIES WI 3.459% 09/15/26		09/24/2021	Taxable Exchange		5,458,374	5,046,000	5,037,638	5,038,148		937		937		5,039,085		419,289	419,289	181,814	09/15/2026
12189L-AD-3	BURLINGTN NORTH SANTA FE SR UNSEC 4.100% 06/01/21		03/01/2021	Call 100.0000		10,000,000	10,000,000	9,956,700	9,997,845		842		842		9,998,687		1,313	1,313	102,500	06/01/2021
12200B-AA-6	BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21		01/15/2021	Redemption 100.0000		78,298	78,298	77,701	78,290		8		8		78,298				1,791	01/15/2021
12510H-AB-6	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A2 144A 3.030% 02/15/50		12/15/2021	Paydown		279,755	279,755	279,709	279,714		41		41		279,755				5,306	02/15/2050
125523-BR-0	CIGNA CORP NEW GLBL NT 3.900% 02/15/22		03/18/2021	Call 103.0871		3,195,701	3,100,000	3,175,029	3,153,796		(9,722)		(9,722)		3,144,073		(44,073)	(44,073)	167,233	02/15/2022
12592B-AK-0	CNH INDUSTRIAL CAP LLC 1.950% 07/02/23		12/07/2021	JEFFERIES & CO. INC.		5,064,750	5,000,000	4,968,500	4,973,493		9,821		9,821		4,983,314		81,436	81,436	140,021	07/02/2023
126650-CL-2	CVS HEALTH CORP SR UNSEC 3.875% 07/20/25		08/17/2021	RBC CAPITAL MARKETS		16,241,668	14,750,000	14,601,615	14,675,165		9,625		9,625		14,684,789		1,556,878	1,556,878	617,605	07/20/2025
126650-CU-2	CVS HEALTH CORP SR UNSEC 2.875% 06/01/26		12/16/2021	BARCLAYS BANK PLC		7,327,250	7,000,000	6,939,730	6,965,236		5,807		5,807		6,971,043		356,207	356,207	211,872	06/01/2026
14040H-BY-0	CAPITAL ONE FINANCIAL CO SR UNSEC 3.450% 04/30/21		03/30/2021	Call 100.0000		10,000,000	10,000,000	9,991,200	9,998,999		740		740		9,999,739		261	261	143,750	04/30/2021
14149Y-BF-4	CARDINAL HEALTH INC SR UNSEC 2.616% 06/15/22		09/15/2021	Call 101.7874		3,435,323	3,375,000	3,375,000	3,375,000						3,375,000				119,609	06/15/2022
14576A-AA-0	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A1 144A 2.010% 12/15/50		12/15/2021	Paydown		60,000	60,000	59,975	59,975		25		25		60,000				654	12/15/2050
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		10/15/2021	Paydown		1,913,491	1,913,491	1,921,751	1,917,029		(3,538)		(3,538)		1,913,491				43,632	10/15/2025
171798-AD-3	CIMAREX ENERGY CO SR UNSEC 3.900% 05/15/27		09/21/2021	Tax Free Exchange		1,974,025	1,975,000	1,970,023	1,971,695		355		355		1,972,050		1,975	1,975	68,895	05/15/2027
172967-KV-2	CITIGROUP INC SR UNSEC 2.350% 08/02/21		08/02/2021	Maturity		8,000,000	8,000,000	7,994,400	7,999,309		692		692		8,000,000				188,000	08/02/2021
17305E-FR-1	CCCIT 2014-A5 A5 SB 2.680% 06/07/23		06/07/2021	Paydown		2,850,000	2,850,000	2,915,117	2,861,296		(11,296)		(11,296)		2,850,000				38,190	06/07/2023
17308C-C4-6	CITIGROUP INC 0.917% 11/04/22		08/17/2021	KEYBANC CAPITAL MARKETS		4,392,894	4,375,000	4,375,000	4,375,000						4,375,000		17,894	17,894	80,077	11/04/2022
17325F-AQ-1	CITIBANK NA SR UNSEC 3.400% 07/23/21		06/23/2021	Call 100.0000		5,000,000	5,000,000	4,994,500	4,998,931		910		910		4,999,842		158	158	155,833	07/23/2021
174610-AN-5	CITIZENS FINANCIAL GROUP SR UNSEC 2.375% 07/28/21		06/28/2021	Call 100.0000		2,100,000	2,100,000	2,098,908	2,099,868		113		113		2,099,981		19	19	45,719	07/28/2021
189054-AS-8	CLOROX COMPANY SR UNSEC 3.800% 11/15/21		11/15/2021	Maturity		2,500,000	2,500,000	2,477,425	2,497,671		2,329		2,329		2,500,000				95,000	11/15/2021
210717-AB-0	CMRS 2014-A A2 SEQ 2.962% 11/01/25		11/01/2021	Paydown		292,086	292,086	299,160	295,433		(3,348)		(3,348)		292,086				6,522	11/01/2025
233050-AC-7	DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46		02/01/2021	Paydown		635,358	635,358	641,672	634,573		786		786		635,358				3,762	11/10/2046
233050-AF-0	DBUBS 2011-LC1A B SUB AFC 5.471% 11/10/46		02/01/2021	Paydown		7,746,500	7,746,500	8,709,668	7,737,026		9,474		9,474		7,746,500				70,635	11/10/2046
23305X-AD-3	DBUBS 2011-LC2A A4 SEQ 4.537% 07/10/44		05/01/2021	Paydown		13,139,577	13,139,577	14,379,625	13,172,891		(33,314)		(33,314)		13,139,577				136,008	07/10/2044
24422E-RE-1	JOHN DEERE CAPITAL CORP SR UNSEC 3.900% 07/12/21		07/12/2021	Maturity		7,500,000	7,500,000	7,491,975	7,499,493		507		507		7,500,000				292,500	07/12/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
252722-AA-1	DROT 2019-1A A SEQ 2.890% 02/20/32		12/20/2021	Paydown		395,526	395,526	396,608	396,469		(943)		(943)		395,526				6,184	02/20/2032
252724-AA-7	DROT 2018-1 A SEQ 3.700% 01/21/31		12/20/2021	Paydown		1,044,382	1,044,382	1,044,371	1,044,372		10		10		1,044,382				21,385	01/21/2031
254683-BU-8	DCENT 2016-A3 A3 SEQ SB 1.850% 10/16/23		04/15/2021	Paydown		5,000,000	5,000,000	4,998,618	4,999,916		84		84		5,000,000				30,833	10/16/2023
257375-AF-2	DOMINION ENERGY GAS HLDG SR UNSEC 4.800% 11/01/43		06/24/2021	Taxable Exchange		9,099,745	7,700,000	7,682,564	7,685,105		193		193		7,685,297		1,414,447	1,414,447	257,693	11/01/2043
25746U-DA-4	DOMINION ENERGY INC JR SUBORDINATED 2.715% 08/15/21		06/21/2021	MARKETAXESS HOLDINGS INC		2,860,146	2,850,000	2,850,684	2,853,243		(2,478)		(2,478)		2,850,765		9,381	9,381	66,201	08/15/2021
26441Y-AX-5	DUKE REALTY LP CO.GUARNT 3.625% 04/15/23		08/08/2021	Call 105.2531		1,578,796	1,500,000	1,500,465	1,500,291		(74)		(74)		1,500,217		(217)	(217)	123,052	04/15/2023
26444H-AH-4	DUKE ENERGY FLORIDA LLC 2.500% 12/01/29		12/06/2021	WELLS FARGO		5,119,400	5,000,000	4,997,350	4,997,620		225		225		4,997,845		121,555	121,555	127,431	12/01/2029
26884A-AZ-6	ERP OPERATING LP SR UNSEC 4.625% 12/15/21		09/15/2021	Call 100.0000		2,775,000	2,775,000	2,764,427	2,773,772		904		904		2,774,676		324	324	96,258	12/15/2021
29379V-BP-7	ENTERPRISE PRODUCTS OPER CO.GUARNT 2.800% 02/15/21		02/15/2021	Maturity		5,475,000	5,475,000	5,472,044	5,474,875		125		125		5,475,000				76,650	02/15/2021
30259M-AA-4	FCITL 2019-1A A SEQ 3.630% 02/18/31		12/15/2021	Paydown		765,815	765,815	765,683	765,722		93		93		765,815				12,852	02/18/2031
31428X-BC-9	FEDEX CORP CO.GUARNT 3.200% 02/01/25		05/20/2021	Call 109.7420		8,806,793	8,025,000	8,012,561	8,019,527		2,093		2,093		8,021,621		3,379	3,379	987,947	02/01/2025
31620M-AK-2	FIDELITY NATIONAL INFORM CO.GUARNT 3.500% 04/15/23		04/01/2021	Call 106.2044		2,519,169	2,372,000	2,353,214	2,367,100		510		510		2,367,610		4,390	4,390	185,451	04/15/2023
31620M-AT-3	FIDELITY NATIONAL INFORM SR UNSEC 3.000% 08/15/26		04/01/2021	Call 109.4920		12,317,845	11,250,000	11,063,038	11,128,380		4,890		4,890		11,133,270		116,730	116,730	1,279,720	08/15/2026
31620M-AY-2	FIDELITY NATIONAL INFORM SR UNSEC 4.250% 05/15/28		03/08/2021	TENDER SALE		4,498,149	4,051,000	4,027,345	4,032,043		413		413		4,032,456		465,693	465,693	54,998	05/15/2028
34530U-AA-9	FORDR 2016-1 A SEQ 2.310% 08/15/27		02/15/2021	Paydown		5,000,000	5,000,000	5,130,273	5,021,025		(21,025)		(21,025)		5,000,000				19,250	08/15/2027
34531B-AA-0	FORDR 2016-2 A SEQ 2.030% 12/15/27		06/15/2021	Paydown		7,500,000	7,500,000	7,547,754	7,510,392		(10,392)		(10,392)		7,500,000				76,125	12/15/2027
369604-BF-9	GENERAL ELECTRIC CO SR UNSEC 4.125% 10/09/42		11/24/2021	TENDER SALE		578,573	494,000	491,219	491,679		61		61		491,740		86,832	86,832	23,321	10/09/2042
370334-CD-4	GENERAL MILLS INC SR UNSEC 3.200% 04/16/21		04/16/2021	Maturity		1,200,000	1,200,000	1,199,832	1,199,983		17		17		1,200,000				19,200	04/16/2021
37045X-BM-7	GENERAL MOTORS FINL CO CO.GUARNT 3.200% 07/06/21		06/06/2021	Call 100.0000		4,325,000	4,325,000	4,317,085	4,324,128		731		731		4,324,859		141	141	126,867	07/06/2021
37045X-CJ-3	GENERAL MOTORS FINL CO CO.GUARNT 3.550% 04/09/21		04/09/2021	Maturity		5,000,000	5,000,000	4,998,050	4,999,817		183		183		5,000,000				88,750	04/09/2021
375558-AQ-6	GILEAD SCIENCES INC SR UNSEC 4.500% 04/01/21		01/01/2021	Call 100.0000		5,000,000	5,000,000	4,957,100	4,998,695						4,998,695		1,305	1,305	56,250	04/01/2021
375558-AU-7	GILEAD SCIENCES INC SR UNSEC 4.400% 12/01/21		09/01/2021	Call 100.0000		2,500,000	2,500,000	2,494,250	2,499,358		466		466		2,499,824		176	176	82,500	12/01/2021
38141G-VU-5	GOLDMAN SACHS GROUP INC SR UNSEC 2.625% 04/25/21		03/25/2021	Call 100.0000		3,400,000	3,400,000	3,397,790	3,399,853		107		107		3,399,960		40	40	37,188	04/25/2021
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2021	Redemption 100.0000		27,888	27,888	27,888	27,888						27,888				2,017	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/01/2021	Call 100.0000		550,000	550,000	550,000	550,000						550,000				24,629	07/01/2030
42217K-BA-3	WELLTOWER INC SR UNSEC 3.750% 03/15/23		04/15/2021	Call 106.3280		2,140,383	2,013,000	2,049,999	2,026,452		(1,903)		(1,903)		2,024,549		(11,549)	(11,549)	171,417	03/15/2023
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		12/20/2021	Paydown		524,247	524,247	524,010	524,140		107		107		524,247				13,486	09/21/2040
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		12/20/2021	Paydown		719,002	719,002	718,758	718,785		217		217		719,002				15,385	09/20/2048
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		12/20/2021	Paydown		411,214	411,214	411,160	411,168		46		46		411,214				9,288	09/20/2048
431116-AB-8	HIGHMARK INC SR UNSEC 4.750% 05/15/21		05/15/2021	Maturity		1,000,000	1,000,000	1,003,566	1,000,231		(231)		(231)		1,000,000				23,750	05/15/2021
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC 3.200% 06/15/21		04/15/2021	Call 100.0000		7,776,000	7,776,000	7,636,025	7,764,039		7,539		7,539		7,771,578		4,422	4,422	82,944	06/15/2021
43284B-AA-0	HGVT 2018-AA A SEQ 3.540% 02/25/32		12/25/2021	Paydown		345,599	345,599	345,491	345,515		85		85		345,599				6,390	02/25/2032
44891A-BC-0	HYUNDAI CAPITAL AMERICA SERIES 144A 2.850% 11/01/22		08/17/2021	STIFEL NICOLAUS & CO.		1,693,247	1,650,000	1,649,819	1,649,888		38		38		1,649,926		43,321	43,321	37,620	11/01/2022
44932H-AB-9	IBM CREDIT LLC SR UNSEC 1.800% 01/20/21		01/20/2021	Maturity		8,000,000	8,000,000	7,983,440	7,999,738		262		262		8,000,000				72,000	01/20/2021
46647P-BH-8	JPMORGAN CHASE & CO 2.005% 03/13/26		12/16/2021	JP MORGAN SECURITIES		10,131,300	10,000,000	10,000,000	10,000,000						10,000,000		131,300	131,300	254,524	03/13/2026
46647S-AJ-9	JPMMT 2017-3 1A5 EXCH AFC SEQ SSNR 3.500% 08/25/47		03/01/2021	Paydown		740,433	740,433	752,234	743,558		(3,125)		(3,125)		740,433				3,484	08/25/2047
46648H-AE-3	JPMMT 2017-2 A5 EXCH AFC SEQ SSNR 3.500% 05/25/47		06/01/2021	Paydown		998,942	998,942	977,091	984,905		14,038		14,038		998,942				9,270	05/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
46648U-AE-4	JPMMT 2017-4 A5 EXCH AFC SEQ SSNR 3.500% 11/25/48		04/01/2021	Paydown		1,603,371	1,603,371	1,583,830	1,595,772		7,599		7,599		1,603,371				9,104	11/25/2048
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A 3.500% 10/25/48		12/01/2021	Paydown		5,002,601	5,002,601	5,094,837	5,072,863		(70,262)		(70,262)		5,002,601				75,502	10/25/2048
47788E-AD-0	JDOT 2018-B A4 SEQ 3.230% 06/16/25		12/15/2021	Paydown		538,912	538,912	538,768	538,855		57		57		538,912				16,707	06/16/2025
50077L-AK-2	KRAFT HEINZ FOODS CO CO.GUARNT 3.950% 07/15/25		01/12/2021	CITIGROUP GLOBAL MARKETS INC		2,180,000	2,000,000	1,997,616	1,998,713		9		9		1,998,722		181,278	181,278	39,281	07/15/2025
501044-CX-7	KROGER CO SR UNSEC 3.300% 01/15/21		01/15/2021	Maturity		5,000,000	5,000,000	4,987,750	4,999,927		73		73		5,000,000				82,500	01/15/2021
521865-AY-1	LEAR CORP SR UNSEC 3.800% 09/15/27		11/18/2021	TENDER SALE		5,576,166	5,188,000	5,172,825	5,177,403		1,255		1,255		5,178,658		397,508	397,508	233,835	09/15/2027
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 0.433% 06/25/37		12/25/2021	Paydown		60,473	55,897	3,463	3,463		56,727		56,727		60,190		284	284	116	06/25/2037
539830-AY-5	LOCKHEED MARTIN CORP SR UNSEC 3.350% 09/15/21		09/15/2021	Maturity		5,554,000	5,554,000	5,539,004	5,552,782		1,218		1,218		5,554,000				186,059	09/15/2021
55315X-AD-3	MMAF 2017-AA A4 SEQ 2.410% 08/16/24		11/16/2021	Paydown		8,639,158	8,639,158	8,637,092	8,638,626		532		532		8,639,158				109,803	08/16/2024
553896-AA-9	MVWOT 2017-1A A SEQ 2.420% 12/20/34		12/20/2021	Paydown		799,455	799,455	793,156	794,552		4,903		4,903		799,455				9,662	12/20/2034
55400D-AA-9	MVWOT SERIES 2019-2A CLASS A 144A 2.220% 10/20/38		12/20/2021	Paydown		3,028,067	3,028,067	2,977,869	2,980,967		47,100		47,100		3,028,067				33,398	10/20/2038
56585A-AD-4	MARATHON PETROLEUM CORP SR UNSEC 5.125% 03/01/21		03/01/2021	Maturity		1,500,000	1,500,000	1,499,421	1,499,990		10		10		1,500,000				38,438	03/01/2021
58933Y-AA-3	MERCK & CO INC SR UNSEC 3.875% 01/15/21		01/15/2021	Maturity		10,000,000	10,000,000	9,969,800	9,999,866		134		134		10,000,000				193,750	01/15/2021
59217G-EE-5	MET LIFE GLOB FUNDING I SERIES 144A 1.950% 01/13/23		08/17/2021	JP MORGAN SECURITIES		10,232,200	10,000,000	9,995,700	9,997,059		904		904		9,997,963		234,237	234,237	214,500	01/13/2023
609207-AS-4	MONDELEZ INTERNATIONAL 2.125% 04/13/23		03/31/2021	Call 103.2630		1,858,734	1,800,000	1,795,842	1,796,816		333		333		1,797,149		2,851	2,851	76,584	04/13/2023
62848B-AA-9	MVWOT 2018-1A A SEQ 3.450% 01/21/36		12/20/2021	Paydown		1,314,758	1,314,758	1,315,004	1,314,962		(204)		(204)		1,314,758				22,413	01/21/2036
63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A 1.310% 01/15/69		12/15/2021	Paydown		1,102,771	1,102,771	1,102,677	1,102,679		91		91		1,102,771				8,041	01/15/2069
63941L-AB-9	NAVSL 2019-BA A2A SEQ 3.390% 12/15/59		12/15/2021	Paydown		456,185	456,185	456,160	456,169		16		16		456,185				9,613	12/15/2059
65339K-BM-1	NEXTERA ENERGY CAPITAL 2.750% 11/01/29		12/06/2021	WELLS FARGO		6,324,675	6,125,000	6,100,316	6,103,102		2,069		2,069		6,105,171		219,504	219,504	185,749	11/01/2029
655044-AG-0	NOBLE ENERGY INC SR UNSEC 5.250% 11/15/43		12/31/2021	Taxable Exchange		15,766,971	11,000,000	10,937,300	10,944,913		17		17		10,944,930		4,822,041	4,822,041	81,813	11/15/2043
655664-AP-5	NORDSTROM INC SR UNSEC 4.000% 10/15/21		07/21/2021	Call 100.0000		3,075,000	3,075,000	3,069,711	3,074,507		345		345		3,074,851		149	149	94,300	10/15/2021
665501-AJ-1	NORTHERN NATURAL GAS CO SR UNSEC 4.250% 06/01/21		04/07/2021	Call 100.0000		10,000,000	10,000,000	9,997,800	9,999,921		50		50		9,999,971		29	29	148,750	06/01/2021
66765R-BZ-8	NORTHWEST NATURAL GAS CO 1ST MORTG 3.176% 09/15/21		09/15/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				158,800	09/15/2021
67103H-AB-3	O'REILLY AUTOMOTIVE INC SR UNSEC 4.625% 09/15/21		06/15/2021	Call 100.0000		2,300,000	2,300,000	2,384,410	2,305,793		(5,793)		(5,793)		2,300,000				79,781	09/15/2021
67181D-AA-9	OAK STREET INVESTMENT GRADE SERIES 2020-1A CLASS A1 144A 1.850% 10/20/50		12/20/2021	Paydown		139,512	139,512	139,507	139,507		5		5		139,512				1,176	10/20/2050
68267B-AA-8	ONEMAIN FINANCIAL ISSUANCE T SERIES 2018-1A CLASS A 144A 3.300% 03/14/29		12/14/2021	Paydown		194,543	194,543	196,671	196,009		(1,465)		(1,465)		194,543				4,017	03/14/2029
68389X-BA-2	ORACLE CORP SR UNSEC 2.800% 07/08/21		07/08/2021	Maturity		25,000,000	25,000,000	24,963,750	24,997,062		2,938		2,938		25,000,000				700,000	07/08/2021
68389X-BV-6	ORACLE CORP 2.950% 04/01/30		12/07/2021	BNP PARIBAS		19,620,730	19,000,000	18,980,430	18,981,713		1,635		1,635		18,983,348		637,382	637,382	666,372	04/01/2030
69353R-EY-0	PNC BANK NA SR UNSEC 2.550% 12/09/21		11/09/2021	Call 100.0000		5,000,000	5,000,000	4,992,550	4,998,531		1,340		1,340		4,999,871		129	129	116,875	12/09/2021
74346G-AG-7	DAIMLER FINANCE NA LLC CO.GUARNT 3.350% 05/04/21		05/04/2021	Maturity		5,000,000	5,000,000	4,994,200	4,999,315		685		685		5,000,000				83,750	05/04/2021
74368C-AK-0	PROTECTIVE LIFE GLOBAL SR SEC 3.397% 06/28/21		06/28/2021	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				271,760	06/28/2021
744320-CC-7	PRUDENTIAL FINANCIAL INC SR UNSEC 3.878% 03/27/28		08/30/2021	Call 116.9250		6,153,763	5,263,000	5,263,000	5,263,000						5,263,000				1,079,554	03/27/2028
744320-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN 1.500% 03/10/26		05/24/2021	RBC DAIN RAUSCHER INC.		7,990,672	7,850,000	7,816,402	7,820,769		2,155		2,155		7,822,924		167,748	167,748	83,733	03/10/2026
744538-AC-3	PUB SVC NEW HAMP 1ST MORTG 3.200% 09/01/21		06/01/2021	Call 100.0000		6,250,000	6,250,000	6,223,625	6,247,969		1,262		1,262		6,249,231		769	769	150,000	09/01/2021
744567-CN-6	PUB SVC ELEC & GAS 1ST REF MORT 9.250% 06/01/21		06/01/2021	Maturity		1,500,000	1,500,000	1,769,400	1,512,950		(12,950)		(12,950)		1,500,000				69,375	06/01/2021
744573-AL-0	PUBLIC SERVICE ENTERPRIS SR UNSEC 2.650% 11/15/22		03/11/2021	CANTOR FITZGERALD & CO.		5,170,600	5,000,000	4,993,650	4,997,547		248		248		4,997,795		172,805	172,805	43,063	11/15/2022

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
75513E-CH-2	RAYTHEON TECH CORP SERIES WI 3.500% 03/15/27		08/04/2021	THE BANK OF NEW YORK		16,018,128	14,400,000	15,406,234	15,395,879		(93,319)		(93,319)		15,302,560		715,568	715,568	449,400	03/15/2027
776743-AC-0	ROPER TECHNOLOGIES INC SR UNSEC 2.800% 12/15/21		11/15/2021	Call 100.0000		1,100,000	1,100,000	1,098,273	1,099,651		319		319		1,099,970		30	30	28,233	12/15/2021
78448W-AB-1	SMB 2017-A A2A SEQ 2.880% 09/15/34		12/15/2021	Paydown		533,305	533,305	533,117	533,172		133		133		533,305				8,189	09/15/2034
78449K-AB-6	SMB 2016-C A2A SEQ 2.340% 09/15/34		12/15/2021	Paydown		848,158	848,158	837,221	842,617		5,541		5,541		848,158				10,558	09/15/2034
78449L-AB-4	SMB 2018-B A2A SEQ 3.600% 01/15/37		12/15/2021	Paydown		1,877,255	1,877,255	1,911,836	1,906,665		(29,410)		(29,410)		1,877,255				35,850	01/15/2037
78470R-AC-1	SOFI 2016-E A2B SEQ 2.490% 01/25/36		12/25/2021	Paydown		2,163,610	2,163,610	2,158,307	2,161,625		1,985		1,985		2,163,610				26,395	01/25/2036
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A 3.000% 05/25/43		12/01/2021	Paydown		4,172,123	4,172,123	4,236,039	4,233,103		(60,980)		(60,980)		4,172,123				51,278	05/25/2043
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR 3.500% 11/25/46		12/01/2021	Paydown		1,674,415	1,674,415	1,645,375	1,652,303		22,113		22,113		1,674,415				26,759	11/25/2046
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A 3.500% 03/25/50		12/01/2021	Paydown		8,243,192	8,243,192	8,432,528	8,372,297		(129,105)		(129,105)		8,243,192				118,781	03/25/2050
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A 3.500% 02/25/50		12/01/2021	Paydown		5,102,075	5,102,075	5,204,913	5,171,392		(69,317)		(69,317)		5,102,075				76,928	02/25/2050
82652M-AA-8	SRFC 2019-2A A SEQ 2.590% 05/20/36		12/20/2021	Paydown		1,445,910	1,445,910	1,445,520	1,445,579		330		330		1,445,910				18,918	05/20/2036
82652N-AA-6	SRFC SERIES 2019-3A CLASS A 144A 2.340% 07/15/38		12/20/2021	Paydown		676,707	676,707	676,695	676,694		12		12		676,707				7,991	07/15/2038
82653D-AA-7	SRFC 2018-2A A SEQ 3.500% 06/20/35		12/20/2021	Paydown		1,255,637	1,255,637	1,249,615	1,250,423		5,214		5,214		1,255,637				22,593	06/20/2035
82653G-AA-0	SRFC 2018-3A A SEQ 3.690% 09/20/35		12/20/2021	Paydown		496,157	496,157	493,706	494,016		2,140		2,140		496,157				9,183	09/20/2035
83189D-AB-6	SMB 2017-B A2A SEQ 2.820% 10/15/35		12/15/2021	Paydown		362,707	362,707	353,134	356,672		6,035		6,035		362,707				5,453	10/15/2035
832696-AB-4	JM SMUCKER CO SR UNSEC 3.500% 10/15/21		10/15/2021	Maturity		5,500,000	5,500,000	5,489,440	5,499,030		970		970		5,500,000				192,500	10/15/2021
83403Y-AB-0	SOFI 2017-B A2FX SEQ 2.740% 05/25/40		12/25/2021	Paydown		1,948,737	1,948,737	1,948,267	1,948,536		201		201		1,948,737				25,980	05/25/2040
83404F-AC-8	SOFI 2017-A A2B SEQ 2.400% 03/26/40		12/25/2021	Paydown		1,045,602	1,045,602	1,031,572	1,039,911		5,691		5,691		1,045,602				12,204	03/26/2040
83404K-AC-7	SOFI 2017-E A2B SEQ 2.720% 11/26/40		12/25/2021	Paydown		2,192,008	2,192,008	2,155,161	2,173,848		18,160		18,160		2,192,008				29,269	11/26/2040
83404L-AC-5	SOFI 2016-D A2B SEQ 2.340% 04/25/33		12/25/2021	Paydown		850,918	850,918	841,515	846,057		4,861		4,861		850,918				10,475	04/25/2033
83405D-AC-2	SOFI 2017-C A2B SEQ 2.630% 07/25/40		12/25/2021	Paydown		299,899	299,899	299,822	299,841		58		58		299,899				3,817	07/25/2040
83406E-AC-9	SOFI 2018-A A2B SEQ 2.950% 02/25/42		12/25/2021	Paydown		3,050,214	3,050,214	3,011,216	3,028,425		21,790		21,790		3,050,214				44,054	02/25/2042
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		12/01/2021	Paydown		125,140	128,005	113,304	121,238		6,624		6,624		127,862		(2,722)	(2,722)	2,469	02/25/2032
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.592% 02/25/35		12/01/2021	Paydown		122,840	122,840	122,840	122,840						122,840				447	02/25/2035
867914-BM-4	SUNTRUST BANKS INC SR UNSEC 2.700% 01/27/22		08/17/2021	GOLDMAN SACHS & COMPANY		4,036,280	4,000,000	3,994,880	3,998,910		641		641		3,999,551		36,729	36,729	114,600	01/27/2022
87165L-BB-6	SYNCT 2016-2 A SEQ SB 2.210% 05/15/24		05/15/2021	Paydown		2,500,000	2,500,000	2,551,660	2,504,313		(4,313)		(4,313)		2,500,000				23,021	05/15/2024
87272Q-AA-8	TLF 2017-1A A SEQ 3.090% 12/15/29		04/15/2021	Paydown		946,045	946,045	938,949	940,318		5,726		5,726		946,045				7,173	12/15/2029
87305Q-CC-3	TTX CO SR UNSEC 4.400% 05/01/21		05/01/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				110,000	05/01/2021
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC 4.150% 02/01/24		01/15/2021	Call 111.2490		3,448,719	3,100,000	3,091,630	3,097,155		33		33		3,097,187		2,813	2,813	407,326	02/01/2024
883556-BX-9	THERMO FISHER SCIENTIFIC SR UNSEC 3.200% 08/15/27		12/30/2021	Call 109.1700		8,324,213	7,625,000	7,568,804	7,585,793		5,363		5,363		7,591,156		33,844	33,844	1,034,713	08/15/2027
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		12/03/2021	Call 120.3200		2,105,600	1,750,000	1,750,000	1,750,000						1,750,000				449,163	03/25/2030
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC 3.800% 04/01/21		03/01/2021	Call 100.0000		6,150,000	6,150,000	6,136,224	6,149,269		479		479		6,149,748		252	252	97,375	04/01/2021
89236T-HA-6	TOYOTA MOTOR CREDIT CORP SERIES MTN 1.350% 08/25/23		12/16/2021	THE TORONTO-DOMINION BANK		10,100,000	10,000,000	9,996,300	9,996,923		1,111		1,111		9,998,034		101,966	101,966	178,125	08/25/2023
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A3 1.360% 08/15/24		12/15/2021	Paydown		103,909	103,909	103,888	103,893		15		15		103,909				1,413	08/15/2024
904764-AM-9	UNILEVER CAPITAL CORP CO.GUARNT 4.250% 02/10/21		02/10/2021	Maturity		10,000,000	10,000,000	9,966,100	9,999,553		447		447		10,000,000				212,500	02/10/2021
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2021	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026
90782J-AA-1	UNION PACIFIC RR 2015-1 PT CERTS 2.695% 05/12/27		05/12/2021	Redemption 100.0000		1,424,885	1,424,885	1,424,885	1,424,885						1,424,885				19,200	05/12/2027
911312-AM-8	UNITED PARCEL SERVICE SR UNSEC 3.125% 01/15/21		01/15/2021	Maturity		5,000,000	5,000,000	4,966,500	4,999,856		144		144		5,000,000				78,125	01/15/2021
91533B-AD-2	UPJOHN INC SERIES 144A 2.700% 06/22/30		10/28/2021	Tax Free Exchange		21,665,158	21,725,000	21,657,001	21,660,130		5,028		5,028		21,665,158				500,218	06/22/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		12/20/2021	Paydown		2,315,701	2,315,701	2,352,699	2,347,802		(32,102)		(32,102)		2,315,701				42,839	02/20/2036
918288-AA-9	VSTNA 2017-A A SEQ 2.330% 03/20/35		12/20/2021	Paydown		620,496	620,496	620,369	620,403		92		92		620,496				7,719	03/20/2035
92348X-AA-3	VZOT 2018-A A1A SEQ 3.230% 04/20/23		12/20/2021	Paydown		3,887,032	3,887,032	3,886,971	3,887,017		15		15		3,887,032				57,433	04/20/2023
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A 2.700% 09/26/22		08/17/2021	GOLDMAN SACHS & COMPANY		5,126,950	5,000,000	4,998,150	4,998,914		388		388		4,999,303		127,647	127,647	121,125	09/26/2022
92887K-AD-2	VFET 2017-1A A4 SEQ 2.210% 11/15/21		01/15/2021	Paydown		874,677	874,677	874,655	874,676		1		1		874,677				1,611	11/15/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE SR UNSEC 3.800% 11/18/24		04/22/2021	TENDER SALE		4,009,950	3,750,000	3,853,950	3,799,518		(4,081)		(4,081)		3,795,437		214,513	214,513	175,042	11/18/2024
931427-AQ-1	WALGREENS BOOTS ALLIANCE SR UNSEC 3.450% 06/01/26		04/22/2021	TENDER SALE		3,947,448	3,686,000	3,676,711	3,680,576		290		290		3,680,865		266,583	266,583	123,043	06/01/2026
94106L-AZ-2	WASTE MANAGEMENT INC CO.GUARNT 3.500% 05/15/24		05/11/2021	TENDER SALE		4,472,233	4,250,000	4,239,290	4,245,982		411		411		4,246,394		225,839	225,839	73,549	05/15/2024
94973V-AW-7	ANTHEM INC SR UNSEC 3.700% 08/15/21		05/15/2021	Call 100.0000		12,500,000	12,500,000	12,485,500	12,498,935		628		628		12,499,564		436	436	346,875	08/15/2021
958587-BJ-5	NSTAR ELECTRIC CO SR UNSEC 3.500% 09/15/21		06/15/2021	Call 100.0000		2,500,000	2,500,000	2,477,300	2,498,131		1,200		1,200		2,499,331		669	669	65,625	09/15/2021
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC 3.550% 06/15/25		12/17/2021	Call 108.4761		8,290,831	7,643,000	7,592,633	7,618,366		3,930		3,930		7,622,296		20,704	20,704	866,074	06/15/2025
981464-FJ-4	WFNMT 2016-A A SB 2.030% 04/15/25		06/15/2021	Paydown		2,500,000	2,500,000	2,526,074	2,502,620		(2,620)		(2,620)		2,500,000				25,375	04/15/2025
98389B-AW-0	XCEL ENERGY INC 2.600% 12/01/29		12/06/2021	WELLS FARGO		5,111,900	5,000,000	4,963,950	4,967,662		3,039		3,039		4,970,700		141,200	141,200	132,528	12/01/2029
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25		11/29/2021	TENDER SALE		4,984,718	4,775,000	4,773,622	4,774,859		(21)		(21)		4,774,838		209,880	209,880	197,765	04/01/2025
06367T-4W-7	BANK OF MONTREAL SR UNSEC 3.100% 04/13/21	A	04/13/2021	Maturity		5,100,000	5,100,000	5,094,033	5,099,421		579		579		5,100,000				79,050	04/13/2021
136069-K3-4	CANADIAN IMPERIAL BANK COVERED 3.150% 06/27/21	A	06/27/2021	Maturity		8,670,000	8,670,000	8,659,423	8,668,217		1,783		1,783		8,670,000				136,553	06/27/2021
67077M-AK-4	NUTRIEN LTD SR UNSEC 3.500% 06/01/23	A	12/16/2021	Call 103.9910		7,019,393	6,750,000	6,715,814	6,733,270		6,451		6,451		6,739,721		10,279	10,279	515,486	06/01/2023
78013X-KG-2	ROYAL BANK OF CANADA SR UNSEC 3.200% 04/30/21	A	04/30/2021	Maturity		5,000,000	5,000,000	4,996,450	4,999,598		402		402		5,000,000				80,000	04/30/2021
89114Q-BL-1	TORONTO-DOMINION BANK SR UNSEC 1.800% 07/13/21	A	07/13/2021	Maturity		6,000,000	6,000,000	5,985,720	5,998,416		1,584		1,584		6,000,000				108,000	07/13/2021
89114Q-BZ-0	TORONTO-DOMINION BANK SR UNSEC 3.250% 06/11/21	A	06/11/2021	Maturity		10,000,000	10,000,000	9,995,500	9,999,308		692		692		10,000,000				162,500	06/11/2021
00182E-BA-6	ANZ NEW ZEALAND INTL/LDN CO.GUARNT 2.125% 07/28/21	D	07/28/2021	Maturity		5,050,000	5,050,000	5,045,455	5,049,454		546		546		5,050,000				107,313	07/28/2021
00182E-BH-1	ANZ NEW ZEALAND INTL/LDN CO.GUARNT 2.750% 01/22/21	D	01/22/2021	Maturity		5,000,000	5,000,000	4,999,700	4,999,994		6		6		5,000,000				68,750	01/22/2021
00900C-AA-2	AIMCO SERIES 2017-AA CLASS A 144A 1.392% 07/20/29	D	04/20/2021	Paydown		3,000,000	3,000,000	2,991,600	2,992,190		7,810		7,810		3,000,000				22,459	07/20/2029
05541V-AE-6	BG ENERGY CAPITAL PLC CO.GUARNT 4.000% 10/15/21	D	10/15/2021	Maturity		5,625,000	5,625,000	5,580,563	5,620,831		4,169		4,169		5,625,000				225,000	10/15/2021
05565Q-BU-1	BP CAPITAL MARKETS PLC CO.GUARNT 3.561% 11/01/21	D	01/22/2021	Call 102.5240		2,563,100	2,500,000	2,500,000	2,500,000						2,500,000				83,131	11/01/2021
12547L-AA-6	CIFC FUNDING LTD SERIES 2020-2A CLASS A1 144A 1.782% 08/24/32	D	09/30/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				208,984	08/24/2032
149791-AA-3	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS A 144A 1.724% 07/17/31	D	08/03/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				179,613	07/17/2031
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT 2.700% 04/17/23	D	06/11/2021	Call 104.3470		8,686,888	8,325,000	8,304,021	8,319,681		999		999		8,320,681		4,319	4,319	507,992	04/17/2023
29441W-AB-1	EQUATE PETROCHEMICAL BV CO.GUARNT 3.000% 03/03/22	D	04/27/2021	TENDER SALE		5,118,750	5,000,000	4,918,200	4,980,806		5,242		5,242		4,986,047		132,703	132,703	98,333	03/03/2022
377373-AL-9	GLAXOSMITHKLINE CAPITAL 0.534% 10/01/23	D	06/22/2021	MARKETAXESS HOLDINGS INC		12,021,120	12,000,000	12,000,000	12,000,000						12,000,000		21,120	21,120	46,814	10/01/2023
478375-AE-8	JOHNSON CONTROLS INTL PL SR UNSEC 4.250% 03/01/21	D	03/01/2021	Maturity		7,960,000	7,960,000	8,395,754	7,977,930		(17,930)		(17,930)		7,960,000				169,150	03/01/2021
478375-AF-5	JOHNSON CONTROLS INTL PL SR UNSEC 3.750% 12/01/21	D	09/01/2021	Call 100.0000		209,000	209,000	215,939	210,053		(1,053)		(1,053)		209,000				5,878	12/01/2021
606822-AG-9	MITSUBISHI UFJ FIN GRP SR UNSEC 2.190% 09/13/21	D	09/13/2021	Maturity		2,760,000	2,760,000	2,760,000	2,760,000						2,760,000				60,444	09/13/2021

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 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 During Year	Stated Con-tractual Maturity Date
606822-AW-4	MITSUBISHI UFJ FIN GRP SR UNSEC 3.535% 07/26/21	D	07/26/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				176,750	07/26/2021
60687Y-AE-9	MIZUHO FINANCIAL GROUP SR UNSEC 2.273% 09/13/21	D	09/13/2021	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				90,920	09/13/2021
67098U-AA-3	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS A1 144A 1.782% 07/20/31	D	07/20/2021	Paydown		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				138,688	07/20/2031
67577V-AA-1	OCTAGON CREDIT PARTNERS 46 LTD SERIES 2020-2A CLASS A 144A 1.774% 07/15/33	D	08/10/2021	Paydown		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				333,725	07/15/2033
714295-AC-6	PERRIGO FINANCE UNLIMITD CO.GUARNT 3.900% 12/15/24	D	07/12/2021	BARCLAYS BANK PLC		1,367,578	1,275,000	1,287,178	1,281,245		(838)		(838)		1,280,406		87,172	87,172	28,868	12/15/2024
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	12/20/2021	Paydown		662,355	662,355	662,104	662,124		231		231		662,355				16,180	09/20/2053
80105N-AG-0	SANOFI SR UNSEC 4.000% 03/29/21	D	03/29/2021	Maturity		5,000,000	5,000,000	4,948,800	4,998,516		1,484		1,484		5,000,000				100,000	03/29/2021
874060-AQ-9	TAKEDA PHARMACEUTICAL SERIES WI 4.000% 11/26/21	D	02/26/2021	Call 102.4910		1,562,988	1,525,000	1,524,352	1,524,707		50		50		1,524,757		243	243	53,238	11/26/2021
87938W-AP-8	TELEFONICA EMISIONES SAU CO.GUARNT 5.462% 02/16/21	D	02/16/2021	Maturity		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				116,068	02/16/2021
89152U-AF-9	TOTAL CAPITAL SA CO.GUARNT 4.125% 01/28/21	D	01/28/2021	Maturity		5,000,000	5,000,000	4,962,400	4,999,666		334		334		5,000,000				103,125	01/28/2021
902133-AM-9	TYCO ELECTRONICS GROUP S CO.GUARNT 3.500% 02/03/22	D	11/03/2021	Call 100.0000		3,550,000	3,550,000	3,536,049	3,548,232		1,358		1,358		3,549,590		410	410	155,313	02/03/2022
98956P-AQ-5	ZIMMER BIOMET HOLDINGS SR UNSEC 3.700% 03/19/23		11/29/2021	Tender Sale		8,077,120	8,000,000	8,001,452	8,000,375		(298)		(298)		8,000,375		76,719	76,719		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						981,542,469	959,110,882	962,095,603	959,688,800		(270,688)		(270,688)		959,418,409		15,830,607	15,830,607	27,406,862	XXX
8399997. Total - Bonds - Part 4						1,256,617,943	1,233,676,267	1,242,929,047	1,239,300,835		(5,393,144)		(5,393,144)		1,233,907,986		16,416,504	16,416,504	31,911,393	XXX
8399998. Total - Bonds - Part 5						30,887,375	26,752,087	31,601,392			(237,707)		(237,707)		31,363,681		(534,056)	(534,056)	678,392	XXX
8399999. Total - Bonds						1,287,505,318	1,260,428,354	1,274,530,439	1,239,300,835		(5,630,851)		(5,630,851)		1,265,271,667		15,882,448	15,882,448	32,589,785	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						1,287,505,318	XXX	1,274,530,439	1,239,300,835		(5,630,851)		(5,630,851)		1,265,271,667		15,882,448	15,882,448	32,589,785	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
302155-BA-3	EXP IMP IMB 2.628% 11/12/26		08/17/2021	Tax Free Exchange	11/12/2021	Redemption 100.0000	212,210	212,210	212,210	212,210									2,808	77
0599999. Subtotal - Bonds - U.S. Governments							212,210	212,210	212,210	212,210									2,808	77
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		03/01/2021	Interest Capitalization	10/15/2021	GOLDMAN SACHS & COMPANY	72,466	72,466	77,584	72,466								5,118	2,085	
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		03/01/2021	Interest Capitalization	10/01/2021	Paydown	37,300	37,300	37,300	37,300								5,118	605	
3199999. Subtotal - Bonds - U.S. Special Revenues							109,766	109,766	114,884	109,766								5,118	2,690	
12575A-AA-5	CMFT NET LEASE MASTER ISSUER SERIES 2021-1 CLASS A1 144A 2.090% 07/20/51		07/22/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	59,477	59,471	59,477	59,477		7		7					283	
166756-AU-0	CHEVRON USA INC 5.250% 11/15/43		12/31/2021	Taxable Exchange	10/08/2021	TENDER SALE	11,000,000	15,766,971	15,072,420	15,646,329		(120,642)		(120,642)			(573,909)	(573,909)	524,563	81,813
363576-AA-7	ARTHUR J GALLAGHER & CO 2.500% 05/20/31		05/13/2021	BANK OF AMERICA	08/13/2021	Call 101.0000	5,775,000	5,739,542	5,832,750	5,740,265		724		724			34,735	34,735	91,036	
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		11/19/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	7,137	7,135	7,137	7,137		3		3					5	
67190A-AA-4	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A1 144A 1.480% 01/20/51		01/20/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	119,781	119,762	119,781	119,781		19		19					852	
67190A-AB-2	OAK STREET INVESTMENT GRADE SERIES 2021-1A CLASS A2 144A 1.930% 01/20/51		01/20/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	47,912	47,906	47,912	47,912		6		6					445	
693650-AL-7	PSMC TRUST SERIES 2021-1 CLASS A11 144A 2.500% 03/25/51		06/22/2021	WELLS FARGO	12/01/2021	Paydown	1,584,088	1,622,206	1,584,088	1,584,088		(38,117)		(38,117)					12,971	2,530
69376C-AC-8	PSMC TRUST SERIES 2021-2 CLASS A3 144A 2.500% 05/25/51		06/09/2021	WELLS FARGO	12/01/2021	Paydown	2,723,136	2,803,128	2,723,136	2,723,136		(79,992)		(79,992)					22,852	2,647
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		03/25/2021	NATIXIS SECURITIES AMERICAS LL	12/20/2021	Paydown	473,840	473,769	473,840	473,840		71		71					2,669	
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		11/12/2021	Various	12/20/2021	Paydown	16,683	16,552	16,683	16,683		131		131					69	13
86190B-AB-0	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A2 144A 2.960% 06/20/51		05/19/2021	CREDIT SUISSE SECURITIES US LL	12/20/2021	Paydown	7,500	7,497	7,500	7,500		3		3					59	
92538F-AA-2	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A1 144A 1.031% 02/25/66		04/13/2021	CREDIT SUISSE SECURITIES US LL	12/01/2021	Paydown	3,186,132	3,186,081	3,186,132	3,186,132		52		52					10,952	1,734
92538F-AB-0	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS A2 144A 1.288% 02/25/66		04/13/2021	CREDIT SUISSE SECURITIES US LL	12/01/2021	Paydown	1,429,425	1,429,396	1,429,425	1,429,425		28		28					6,138	972
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							26,430,111	31,279,416	30,560,281	31,041,705		(237,707)		(237,707)			(539,174)	(539,174)	672,894	89,709
8399998. Total - Bonds							26,752,087	31,601,392	30,887,375	31,363,681		(237,707)		(237,707)			(534,056)	(534,056)	678,392	89,786
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								31,601,392	30,887,375	31,363,681		(237,707)		(237,707)			(534,056)	(534,056)	678,392	89,786

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
EXP IMP IMB			08/17/2021	Tax Free Exchange	02/26/2022	96,343					96,343	96,343	351		3.744	3.735	FMAN	1,804	812
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						96,343					96,343	96,343	351		XXX	XXX	XXX	1,804	812
0599999. Total - U.S. Government Bonds						96,343					96,343	96,343	351		XXX	XXX	XXX	1,804	812
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						96,343					96,343	96,343	351		XXX	XXX	XXX	1,804	812
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						96,343					96,343	96,343	351		XXX	XXX	XXX	1,804	812
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						96,343					XXX	96,343	351		XXX	XXX	XXX	1,804	812

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 96,343	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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 B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	New Castle, DE					(17,862)	XXX
Citibank, N.A.	New York, NY					3,914,380	XXX
Harris, N.A.	Chicago, IL					50,352	XXX
JPMorgan Chase Bank, N.A.	New York, NY					29,704	XXX
The Northern Trust Company	Chicago, IL					19,825	XXX
Wells Fargo, N.A.	Philadelphia, PA					(9,191,928)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(5,195,530)	XXX
0299998 Deposits in ... depositories which 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			(5,195,530)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(5,195,530)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(4,328,821)	4. April	8,639,598	7. July	(11,210,781)	10. October	6,161,813
2. February	5,307,521	5. May	1,237,642	8. August	(3,214,863)	11. November	(2,573,232)
3. March	(523,266)	6. June	2,100,085	9. September	7,659,865	12. December	(5,195,530)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
	US TREASURY BILL		12/27/2021	0.020	01/06/2022	67,999,811		189
	US TREASURY BILL		12/30/2021	0.010	02/17/2022	15,499,798		9
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						83,499,609		198
0599999. Total - U.S. Government Bonds						83,499,609		198
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FARMER MAC DISC		12/31/2021	0.005	01/03/2022	1,999,999		
	FED FARM CRD DISCOUNT NT		12/28/2021	0.020	01/05/2022	14,999,967		33
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/31/2021	0.000	01/04/2022	30,399,987		4
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/30/2021	0.000	01/05/2022	4,999,997		1
	FED HOME LN DISCOUNT NT		12/31/2021	0.010	01/21/2022	27,599,458		133
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 02		12/30/2021	0.000	02/16/2022	7,499,853		3
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						87,499,261		174
3199999. Total - U.S. Special Revenues Bonds						87,499,261		174
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						170,998,870		372
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						170,998,870		372
9999999 - Total Cash Equivalents						170,998,870		372

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	170,998,870	1B ...$		1C ...$		1D ...$		1E ...$		1F ...$		1G ...$	
1B	2A ...$		2B ...$		2C ...$									
1C	3A ...$		3B ...$		3C ...$									
1D	4A ...$		4B ...$		4C ...$									
1E	5A ...$		5B ...$		5C ...$									
1F	6 ...$													

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR			100,678	107,438		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA			35,097	44,600		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA			102,478	106,582		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO			603,380	644,625		
27. Montana MT						
28. Nebraska NE						
29. Nevada NV			201,127	214,875		
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM			250,023	251,420		
33. New York NY			5,070,585	5,371,875		
34. North Carolina NC			402,253	429,750		
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK			301,690	322,313		
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI			502,816	537,187		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN			201,127	214,875		
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA			201,127	214,875		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	7,972,381	8,460,415		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56